



ANNUAL STATEMENT
As of December 31, 2015
of the Condition and Affairs of the
NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code..... 0140 0140 NAIC Company Code..... 66869 Employer's ID Number..... 31-4156830
(Current Period) (Prior Period)
Organized under the Laws of OHIO State of Domicile or Port of Entry OHIO Country of Domicile US
Incorporated/Organized..... March 21, 1929 Commenced Business..... January 10, 1931
Statutory Home Office ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)
Main Administrative Office ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Mail Address ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)
Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Internet Web Site Address WWW.NATIONWIDE.COM
Statutory Statement Contact RONALD S. PORTER 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)
STATACT@NATIONWIDE.COM 877-669-5908
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. ROBERT WILLIAM HORNER III #	VP & SECRETARY
3. DAVID PATRICK LAPAUL	SR VP & TREASURER	4. STEVEN ANDREW GINNAN	VP - NF CHIEF ACTUARY

OTHER

J. LYNN ANDERSON	SR VP - PRES NATIONWIDE BANK	PAMELA ANN BIESECKER	SR VP - HEAD OF TAXATION
MICHAEL ALOYSIUS BOYD #	SR VP-ENTERPRISE BRAND MRKT	JOHN LAUGHLIN CARTER	SR VP - NW RETIREMENT PLANS
TAMMY CRAIG	SR VP- 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	PATRICIA RUTH HATLER	EXEC VP- CHIEF LEGAL & GOV OFF
ERIC SHAWN HENDERSON	SR VP - IND PRODUCTS & SOL	TIFFANIE J HIBNER #	SR VP-MARKT SERVICES
TERRI LYNN HILL #	SR VP- PRES, NW GROWTH SOLN	MICHAEL CRAIG KELLER	EXEC VP - CHIEF INFO OFFICER
GALE VERDELL KING #	EXEC VP - CHIEF ADMINIST OFF	JENNIFER BOYD MACKENZIE #	SR VP- MARKETING- NF
MARK ANGELO PIZZI	EXEC VP	STEVEN CHARLES POWER #	SR VP - NFS FIN SOLN & SPT SVCS
SANDRA LYNN RICH #	SR VP	MICHAEL SCOTT SPANGLER	SR VP - INVEST MANAG GROUP
MARK RAYMOND THRESHER	EXEC VP		

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

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.

(Signature)	(Signature)	(Signature)
KIRT ALAN WALKER	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	SR VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of February 2016



State the amendment number
Date filed
Notary Public, State of Ohio
My Commission Expires 12-03-2020

Yes [X] No []

NATIONWIDE LIFE INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	67,005,428	0.2	67,005,428		67,005,428	0.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	2,575,406	0.0	2,575,406		2,575,406	0.0
1.22 Issued by U.S. government sponsored agencies.....	242,141,983	0.6	242,141,983		242,141,983	0.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	76,167,938	0.2	76,167,938		76,167,938	0.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	205,907,660	0.5	205,907,660		205,907,660	0.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	208,370,628	0.5	208,370,628		208,370,628	0.5
1.43 Revenue and assessment obligations.....	1,275,302,796	3.3	1,275,302,796		1,275,302,796	3.3
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	215,028	0.0	215,028		215,028	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	849,475,708	2.2	849,475,708		849,475,708	2.2
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	787,240,788	2.0	787,240,788		787,240,788	2.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	835,027,059	2.2	835,027,059		835,027,059	2.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	18,314,247,066	47.5	18,314,247,066	960,377	18,315,207,443	47.5
2.2 Unaffiliated non-U.S. securities (including Canada).....	5,785,124,365	15.0	5,785,124,365		5,785,124,365	15.0
2.3 Affiliated securities.....	14,294,011	0.0	14,294,011		14,294,011	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	55,828	0.0	55,828		55,828	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	736,350,536	1.9	736,350,536		736,350,536	1.9
3.42 Unaffiliated.....	87,545,006	0.2	87,545,006		87,545,006	0.2
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....	2,363,626,112	6.1	2,363,626,112		2,363,626,112	6.1
4.5 Commercial loans.....	4,529,837,218	11.8	4,529,837,218		4,529,837,218	11.8
4.6 Mezzanine real estate loans.....	2,420,449	0.0	2,420,449		2,420,449	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	940,560,771	2.4	940,560,771		940,560,771	2.4
7. Derivatives.....	493,460,675	1.3	493,460,675		493,460,675	1.3
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	172,001,289	0.4	172,001,289	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	181,712,228	0.5	181,712,228	171,040,912	352,753,140	0.9
11. Other invested assets.....	349,065,063	0.9	349,065,063		349,065,063	0.9
12. Total invested assets.....	38,519,731,039	100.0	38,519,731,039	172,001,289	38,519,731,039	100.0

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).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
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.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		6,473,998,321
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	1,297,362,178	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	42,749,904	1,340,112,081
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	70,545	
3.2	Totals, Part 3, Column 11.....		70,545
4.	Accrual of discount.....		463,202
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		5,277,173
7.	Deduct amounts received on disposals, Part 3, Column 15.....		904,627,022
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		653,834
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		6,914,640,466
12.	Total valuation allowance.....		(18,756,697)
13.	Subtotal (Line 11 plus Line 12).....		6,895,883,769
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		6,895,883,769

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		132,123,124
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	162,164,587	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	47,400,876	209,565,463
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	16,327,930	
5.2	Totals, Part 3, Column 9.....	1,751,555	18,079,485
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(908,876)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		52,752,926
8.	Deduct amortization of premium and depreciation.....		50,414,653
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		255,691,617
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		255,691,617

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		27,637,267,486
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		6,255,832,063
3.	Accrual of discount.....		88,296,327
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(4,866,027)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(175,148,977)	
4.4	Part 4, Column 11.....	738,267	(179,276,737)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(18,415,181)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		4,185,209,946
7.	Deduct amortization of premium.....		72,940,858
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(36,102,532)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	(573,672)	(36,676,204)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,507,918	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	321,798	1,829,716
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		29,487,047,234
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		29,487,047,234

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	95,175,749	101,763,358	58,947,479	99,598,790
	2. Canada.....	43,918,947	52,613,614	46,398,183	40,998,000
	3. Other Countries.....	28,258,433	32,138,342	29,041,997	27,949,012
	4. Totals.....	167,353,129	186,515,314	134,387,659	168,545,802
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	205,907,661	224,125,411	206,614,740	201,455,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	208,370,629	237,110,611	208,832,653	205,980,000
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.....	3,185,939,057	3,465,763,727	3,070,195,775	3,199,959,861
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	19,096,107,008	19,546,161,208	19,217,789,959	19,207,661,314
	9. Canada.....	1,011,928,231	953,968,401	1,022,450,738	985,593,956
	10. Other Countries.....	4,773,196,138	4,768,821,099	4,857,773,922	4,885,738,150
	11. Totals.....	24,881,231,377	25,268,950,708	25,098,014,619	25,078,993,420
Parent, Subsidiaries and Affiliates	12. Totals.....	14,294,011	14,294,011	14,294,011	14,294,011
	13. Total Bonds.....	28,663,095,864	29,396,759,782	28,732,339,457	28,869,228,094
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	87,600,835	87,600,835	76,931,741	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	87,600,835	87,600,835	76,931,741	
Parent, Subsidiaries and Affiliates	24. Totals.....	736,350,535	736,350,535	1,284,369,988	
	25. Total Common Stocks.....	823,951,370	823,951,370	1,361,301,729	
	26. Total Stocks.....	823,951,370	823,951,370	1,361,301,729	
	27. Total Bonds and Stocks....	29,487,047,234	30,220,711,152	30,093,641,186	

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

SIOIS	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 Column 6 as a % of Line 9.7	8 Total from Column 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.....	34,382,637	39,590,451	14,790,705	3,766,629	173,343	92,703,765	0.3	95,229,663	0.4	92,703,765	
	1.2 NAIC 2.....						0	0.0		0.0		
	1.3 NAIC 3.....						0	0.0		0.0		
	1.4 NAIC 4.....						0	0.0		0.0		
	1.5 NAIC 5.....						0	0.0		0.0		
	1.6 NAIC 6.....						0	0.0		0.0		
	1.7 Totals.....	34,382,637	39,590,451	14,790,705	3,766,629	173,343	92,703,765	0.3	95,229,663	0.4	92,703,765	0
	2. All Other Governments											
	2.1 NAIC 1.....	3,990,558	5,352,144	54,550,891	9,368,056		73,261,649	0.3	73,600,347	0.3	53,261,649	20,000,000
	2.2 NAIC 2.....						0	0.0		0.0		
	2.3 NAIC 3.....						0	0.0		0.0		
	2.4 NAIC 4.....						0	0.0		0.0		
	2.5 NAIC 5.....		468,870	468,870			937,740	0.0		0.0	937,740	
	2.6 NAIC 6.....					1,968,549	1,968,549	0.0		0.0	1,968,549	
	2.7 Totals.....	3,990,558	5,821,014	55,019,761	9,368,056	1,968,549	76,167,938	0.3	73,600,347	0.3	56,167,938	20,000,000
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 NAIC 1.....	253,440	23,170,451	64,198,776	15,852,577	54,884,744	158,359,988	0.6	205,771,124	0.8	158,359,988	
	3.2 NAIC 2.....				11,684,572	35,863,100	47,547,672	0.2		0.0	47,547,672	
	3.3 NAIC 3.....						0	0.0		0.0		
	3.4 NAIC 4.....						0	0.0		0.0		
	3.5 NAIC 5.....						0	0.0		0.0		
	3.6 NAIC 6.....						0	0.0		0.0		
	3.7 Totals.....	253,440	23,170,451	64,198,776	27,537,149	90,747,844	205,907,660	0.7	205,771,124	0.8	205,907,660	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 NAIC 1.....		10,095,958	63,438,998	48,647,975	72,687,697	194,870,628	0.7	223,392,255	0.8	194,870,628	
	4.2 NAIC 2.....				10,000,000		10,000,000	0.0		0.0	10,000,000	
	4.3 NAIC 3.....		3,500,000				3,500,000	0.0		0.0	3,500,000	
	4.4 NAIC 4.....						0	0.0		0.0		
	4.5 NAIC 5.....						0	0.0		0.0		
	4.6 NAIC 6.....						0	0.0		0.0		
	4.7 Totals.....	0	13,595,958	63,438,998	58,647,975	72,687,697	208,370,628	0.7	223,392,255	0.8	208,370,628	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 NAIC 1.....	316,556,010	924,561,290	613,356,378	470,478,013	844,545,676	3,169,497,367	11.1	3,454,285,907	12.9	3,151,997,367	17,500,000
	5.2 NAIC 2.....			615,000		15,826,677	16,441,677	0.1	26,671,177	0.1	16,441,677	
	5.3 NAIC 3.....						0	0.0		0.0		
	5.4 NAIC 4.....						0	0.0		0.0		
	5.5 NAIC 5.....						0	0.0		0.0		
	5.6 NAIC 6.....						0	0.0		0.0		
	5.7 Totals.....	316,556,010	924,561,290	613,971,378	470,478,013	860,372,353	3,185,939,044	11.1	3,480,957,084	13.0	3,168,439,044	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

901S

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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	846,087,157	3,825,584,100	4,098,942,857	1,001,825,350	2,286,416,972	12,058,856,436	42.0	11,088,330,243	41.3	8,006,770,220	4,052,086,216
6.2 NAIC 2.....	595,623,852	3,709,832,919	4,160,055,082	715,933,388	1,856,129,373	11,037,574,614	38.5	10,352,876,068	38.5	7,144,915,631	3,892,658,983
6.3 NAIC 3.....	82,675,884	566,524,872	521,798,009	53,694,162	35,954,834	1,260,647,761	4.4	813,596,925	3.0	828,900,055	431,747,706
6.4 NAIC 4.....	20,170,049	168,141,506	108,162,963	10,369,328	36,497	306,880,343	1.1	236,186,601	0.9	165,244,451	141,635,892
6.5 NAIC 5.....	22,071,203	24,183,044	8,346,514	4,415,057	315,808	59,331,626	0.2	55,019,615	0.2	14,337,582	44,994,044
6.6 NAIC 6.....	16,564,940	422,251	2,256,234	9,041,162	117,232	28,401,819	0.1	34,620,998	0.1	1,540,011	26,861,808
6.7 Totals.....	1,583,193,085	8,294,688,692	8,899,561,659	1,795,278,447	4,178,970,716	24,751,692,599	86.3	22,580,630,450	84.0	16,161,707,950	8,589,984,649
7. Hybrid Securities											
7.1 NAIC 1.....		32,659,738	1,396,854	9,120,131	22,000,000	65,176,723	0.2	70,282,795	0.3	22,000,000	43,176,723
7.2 NAIC 2.....	10,000,000	6,290,201		6,715,938	41,038,613	64,044,752	0.2	60,808,342	0.2	4,988,220	59,056,532
7.3 NAIC 3.....					5,000,000	5,000,000	0.0	50,785,000	0.2	5,000,000	
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....					9,993,316	9,993,316	0.0	10,027,839	0.0	9,993,316	
7.6 NAIC 6.....					324,000	324,000	0.0	324,000	0.0	324,000	
7.7 Totals.....	10,000,000	38,949,939	1,396,854	15,836,069	78,355,929	144,538,791	0.5	192,227,976	0.7	42,305,536	102,233,255
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....	3,573,503	10,720,508				14,294,011	0.0	17,857,142	0.1	14,294,011	
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	3,573,503	10,720,508	0	0	0	14,294,011	0.0	17,857,142	0.1	14,294,011	0

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 Column 6 as a % of Line 9.7	8 Total from Column 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).....1,204,843,305	4,871,734,640	4,910,675,459	1,559,058,731	3,280,708,432	15,827,020,567	55.2	XXX.....	XXX.....	11,694,257,628	4,132,762,939
9.2 NAIC 2.....	(d).....605,623,852	3,716,123,120	4,160,670,082	744,333,898	1,948,857,763	11,175,608,715	39.0	XXX.....	XXX.....	7,223,893,200	3,951,715,515
9.3 NAIC 3.....	(d).....82,675,884	570,024,872	521,798,009	53,694,162	40,954,834	1,269,147,761	4.4	XXX.....	XXX.....	837,400,055	431,747,706
9.4 NAIC 4.....	(d).....20,170,049	168,141,506	108,162,963	10,369,328	36,497	306,880,343	1.1	XXX.....	XXX.....	165,244,451	141,635,892
9.5 NAIC 5.....	(d).....22,071,203	24,651,914	8,815,384	4,415,057	10,309,124	(c).....70,262,682	0.2	XXX.....	XXX.....	25,268,638	44,994,044
9.6 NAIC 6.....	(d).....16,564,940	422,251	2,256,234	9,041,162	2,409,781	(c).....30,694,368	0.1	XXX.....	XXX.....	3,832,560	26,861,808
9.7 Totals.....	1,951,949,233	9,351,098,303	9,712,378,131	2,380,912,338	5,283,276,431	(b).....28,679,614,436	100.0	XXX.....	XXX.....	19,949,896,532	8,729,717,904
9.8 Line 9.7 as a % of Col. 6.....	6.8	32.6	33.9	8.3	18.4	100.0	XXX.....	XXX.....	XXX.....	69.6	30.4
10. Total Bonds Prior Year											
10.1 NAIC 1.....	1,303,245,977	4,841,692,374	4,442,576,756	1,902,113,227	2,739,121,142	XXX.....	XXX.....	15,228,749,476	56.7	11,530,075,203	3,698,674,273
10.2 NAIC 2.....	463,192,639	3,301,203,920	4,177,367,525	908,079,813	1,590,511,690	XXX.....	XXX.....	10,440,355,587	38.9	6,970,287,694	3,470,067,893
10.3 NAIC 3.....	91,112,201	388,137,476	320,675,333	41,110,151	23,346,764	XXX.....	XXX.....	864,381,925	3.2	587,626,126	276,755,799
10.4 NAIC 4.....	20,721,197	104,092,882	85,065,180	25,210,349	1,096,993	XXX.....	XXX.....	236,186,601	0.9	153,905,336	82,281,265
10.5 NAIC 5.....	22,031,762	19,165,969	6,217,460	5,653,752	11,978,511	XXX.....	XXX.....	(c).....65,047,454	0.2	28,377,311	36,670,143
10.6 NAIC 6.....	17,291,771	274,521	467,730	1,590,491	15,320,485	XXX.....	XXX.....	(c).....34,944,998	0.1	1,079,940	33,865,058
10.7 Totals.....	1,917,595,547	8,654,567,142	9,032,369,984	2,883,757,783	4,381,375,585	XXX.....	XXX.....	(b).....26,869,666,041	100.0	19,271,351,610	7,598,314,431
10.8 Line 10.7 as a % of Col. 8.....	7.1	32.2	33.6	10.7	16.3	XXX.....	XXX.....	100.0	XXX.....	71.7	28.3
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	916,516,575	3,351,160,126	3,123,158,309	1,137,532,005	3,165,890,613	11,694,257,628	40.8	11,530,075,203	42.9	11,694,257,628	XXX.....
11.2 NAIC 2.....	289,894,372	2,638,034,135	2,173,274,391	450,847,744	1,671,842,558	7,223,893,200	25.2	6,970,287,694	25.9	7,223,893,200	XXX.....
11.3 NAIC 3.....	27,790,939	424,766,388	315,681,033	28,206,861	40,954,834	837,400,055	2.9	587,626,126	2.2	837,400,055	XXX.....
11.4 NAIC 4.....	13,406,884	107,296,840	39,503,224	5,001,006	36,497	165,244,451	0.6	153,905,336	0.6	165,244,451	XXX.....
11.5 NAIC 5.....	604,427	4,516,922	5,423,108	4,415,057	10,309,124	25,268,638	0.1	28,377,311	0.1	25,268,638	XXX.....
11.6 NAIC 6.....	338,200	303,027	594,984	303,800	2,292,549	3,832,560	0.0	1,079,940	0.0	3,832,560	XXX.....
11.7 Totals.....	1,248,551,397	6,526,077,438	5,657,635,049	1,626,306,473	4,891,326,175	19,949,896,532	69.6	19,271,351,610	71.7	19,949,896,532	XXX.....
11.8 Line 11.7 as a % of Col. 6.....	6.3	32.7	28.4	8.2	24.5	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	4.4	22.8	19.7	5.7	17.1	69.6	XXX.....	XXX.....	XXX.....	69.6	XXX.....
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	288,326,730	1,520,574,514	1,787,517,150	421,526,726	114,817,819	4,132,762,939	14.4	3,698,674,273	13.8	XXX.....	4,132,762,939
12.2 NAIC 2.....	315,729,480	1,078,088,985	1,987,395,691	293,486,154	277,015,205	3,951,715,515	13.8	3,470,067,893	12.9	XXX.....	3,951,715,515
12.3 NAIC 3.....	54,884,945	145,258,484	206,116,976	25,487,301	.....	.....431,747,706	1.5	276,755,799	1.0	XXX.....	431,747,706
12.4 NAIC 4.....	6,763,165	60,844,666	68,659,739	5,368,322	.....	.....141,635,892	0.5	82,281,265	0.3	XXX.....	141,635,892
12.5 NAIC 5.....	21,466,776	20,134,992	3,392,276	.....	.....	.....44,994,044	0.2	36,670,143	0.1	XXX.....	44,994,044
12.6 NAIC 6.....	16,226,740	119,224	1,661,250	8,737,362	117,232	26,861,808	0.1	33,865,058	0.1	XXX.....	26,861,808
12.7 Totals.....	703,397,836	2,825,020,865	4,054,743,082	754,605,865	391,950,256	8,729,717,904	30.4	7,598,314,431	28.3	XXX.....	8,729,717,904
12.8 Line 12.7 as a % of Col. 6.....	8.1	32.4	46.4	8.6	4.5	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	2.5	9.9	14.1	2.6	1.4	30.4	XXX.....	XXX.....	XXX.....	XXX.....	30.4

(a) Includes \$.....4,482,497,799 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....406,989,015 current year, \$.....567,657,528 prior year of bonds with Z designations and \$.....0 current year, \$.....0 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 \$.....2,007,206 current year, \$.....2,589,590 prior year of bonds with 5* designations and \$.....3,227,394 current year, \$.....8,374,714 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 \$.....15,000,000; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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 Column 6 as a % of Line 9.5	8 Total from Column 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.....	33,011,938	37,220,817	5,847,716			76,080,471	0.3	73,776,101	0.3	76,080,471	
1.2	Residential Mortgage-Backed Securities.....	1,370,699	2,369,634	8,942,990	3,766,629	173,343	16,623,295	0.1	21,453,562	0.1	16,623,295	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	34,382,637	39,590,451	14,790,706	3,766,629	173,343	92,703,766	0.3	95,229,663	0.4	92,703,766	0
2.	All Other Governments											
2.1	Issuer Obligations.....	3,990,558	5,821,014	55,019,761	9,368,056	1,968,549	76,167,938	0.3	73,600,347	0.3	56,167,938	20,000,000
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	3,990,558	5,821,014	55,019,761	9,368,056	1,968,549	76,167,938	0.3	73,600,347	0.3	56,167,938	20,000,000
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	253,440	23,170,451	64,198,776	27,537,149	90,747,845	205,907,661	0.7	205,771,124	0.8	205,907,661	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	253,440	23,170,451	64,198,776	27,537,149	90,747,845	205,907,661	0.7	205,771,124	0.8	205,907,661	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....		13,595,958	63,438,998	58,647,975	72,687,697	208,370,628	0.7	223,392,255	0.8	208,370,628	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	0	13,595,958	63,438,998	58,647,975	72,687,697	208,370,628	0.7	223,392,255	0.8	208,370,628	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	42,661,953	179,389,779	212,139,167	209,047,390	788,335,727	1,431,574,016	5.0	1,406,960,596	5.2	1,414,074,016	17,500,000
5.2	Residential Mortgage-Backed Securities.....	273,885,323	733,989,957	374,010,052	229,300,148	62,036,626	1,673,222,106	5.8	1,992,754,722	7.4	1,673,222,106	
5.3	Commercial Mortgage-Backed Securities.....	8,733	41,853	72,159	130,475		253,220	0.0	261,759	0.0	253,220	
5.4	Other Loan-Backed and Structured Securities.....		11,139,701	27,750,000	32,000,000	10,000,000	80,889,701	0.3	80,980,008	0.3	80,889,701	
5.5	Totals.....	316,556,009	924,561,290	613,971,378	470,478,013	860,372,353	3,185,939,043	11.1	3,480,957,085	13.0	3,168,439,043	17,500,000
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	813,022,032	6,545,180,404	7,327,000,291	1,277,613,165	4,165,898,919	20,128,714,811	70.2	17,933,523,075	66.7	14,152,733,028	5,975,981,783
6.2	Residential Mortgage-Backed Securities.....	213,002,353	435,271,124	248,241,420	179,597,160	4,545,533	1,080,657,590	3.8	1,345,780,754	5.0	1,044,268,878	36,388,712
6.3	Commercial Mortgage-Backed Securities.....	300,536,467	482,301,446	536,142,519			1,318,980,432	4.6	1,265,115,372	4.7	752,961,604	566,018,828
6.4	Other Loan-Backed and Structured Securities.....	256,632,233	831,935,719	788,177,429	338,068,122	8,526,264	2,223,339,767	7.8	2,036,211,249	7.6	211,744,441	2,011,595,326
6.5	Totals.....	1,583,193,085	8,294,688,693	8,899,561,659	1,795,278,447	4,178,970,716	24,751,692,600	86.3	22,580,630,450	84.0	16,161,707,951	8,589,984,649
7.	Hybrid Securities											
7.1	Issuer Obligations.....					37,004,001	37,004,001	0.1	41,792,208	0.2	5,324,000	31,680,001
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....	10,000,000	38,949,940	1,396,854	15,836,069	41,351,928	107,534,791	0.4	150,435,768	0.6	36,981,537	70,553,254
7.5	Totals.....	10,000,000	38,949,940	1,396,854	15,836,069	78,355,929	144,538,792	0.5	192,227,976	0.7	42,305,537	102,233,255
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	3,573,503	10,720,508				14,294,011	0.0	17,857,142	0.1	14,294,011	
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	3,573,503	10,720,508	0	0	0	14,294,011	0.0	17,857,142	0.1	14,294,011	0

801S

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 Column 6 as a % of Line 9.5	8 Total from Column 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.....	896,513,424	6,815,098,931	7,727,644,709	1,582,213,735	5,156,642,738	22,178,113,537	77.3	XXX	XXX	16,132,951,753	6,045,161,784
9.2	Residential Mortgage-Backed Securities.....	488,258,375	1,171,630,715	631,194,462	412,663,937	66,755,502	2,770,502,991	9.7	XXX	XXX	2,734,114,279	36,388,712
9.3	Commercial Mortgage-Backed Securities.....	300,545,200	482,343,299	536,214,678	130,475	0	1,319,233,652	4.6	XXX	XXX	753,214,824	566,018,828
9.4	Other Loan-Backed and Structured Securities.....	266,632,233	882,025,360	817,324,283	385,904,191	59,878,192	2,411,764,259	8.4	XXX	XXX	329,615,679	2,082,148,580
9.5	Totals.....	1,951,949,232	9,351,098,305	9,712,378,132	2,380,912,338	5,283,276,432	28,679,614,439	100.0	XXX	XXX	19,949,896,535	8,729,717,904
9.6	Line 9.5 as a % of Col. 6.....	6.8	32.6	33.9	8.3	18.4	100.0	XXX	XXX	XXX	69.6	30.4
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	811,765,857	6,043,810,919	7,134,390,486	1,877,393,600	4,109,311,986	XXX	XXX	19,976,672,848	74.3	14,773,681,520	5,202,991,328
10.2	Residential Mortgage-Backed Securities.....	562,135,760	1,327,014,073	726,859,618	549,731,339	194,248,248	XXX	XXX	3,359,989,038	12.5	3,317,265,525	42,723,513
10.3	Commercial Mortgage-Backed Securities.....	244,376,782	551,002,625	441,413,633	28,584,091	0	XXX	XXX	1,265,377,131	4.7	810,910,933	454,466,198
10.4	Other Loan-Backed and Structured Securities.....	299,317,149	732,739,524	729,706,248	428,048,753	77,815,351	XXX	XXX	2,267,627,025	8.4	369,493,634	1,898,133,391
10.5	Totals.....	1,917,595,548	8,654,567,141	9,032,369,985	2,883,757,783	4,381,375,585	XXX	XXX	26,869,666,042	100.0	19,271,351,612	7,598,314,430
10.6	Line 10.5 as a % of Col. 8.....	7.1	32.2	33.6	10.7	16.3	XXX	XXX	100.0	XXX	71.7	28.3
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	477,424,519	4,966,891,291	4,726,922,160	1,178,538,620	4,783,175,163	16,132,951,753	56.3	14,773,681,520	55.0	16,132,951,753	XXX
11.2	Residential Mortgage-Backed Securities.....	482,521,716	1,169,449,100	628,388,271	387,597,496	66,157,696	2,734,114,279	9.5	3,317,265,525	12.3	2,734,114,279	XXX
11.3	Commercial Mortgage-Backed Securities.....	261,632,980	271,560,649	219,890,720	130,475	0	753,214,824	2.6	810,910,933	3.0	753,214,824	XXX
11.4	Other Loan-Backed and Structured Securities.....	26,972,182	118,176,400	82,433,900	60,039,881	41,993,316	329,615,679	1.1	369,493,634	1.4	329,615,679	XXX
11.5	Totals.....	1,248,551,397	6,526,077,440	5,657,635,051	1,626,306,472	4,891,326,175	19,949,896,535	69.6	19,271,351,612	71.7	19,949,896,535	XXX
11.6	Line 11.5 as a % of Col. 6.....	6.3	32.7	28.4	8.2	24.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	4.4	22.8	19.7	5.7	17.1	69.6	XXX	XXX	XXX	69.6	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	419,088,905	1,848,207,640	3,000,722,549	403,675,115	373,467,575	6,045,161,784	21.1	5,202,991,328	19.4	XXX	6,045,161,784
12.2	Residential Mortgage-Backed Securities.....	5,736,659	2,181,615	2,806,191	25,066,441	597,806	36,388,712	0.1	42,723,513	0.2	XXX	36,388,712
12.3	Commercial Mortgage-Backed Securities.....	38,912,220	210,782,650	316,323,958	0	0	566,018,828	2.0	454,466,198	1.7	XXX	566,018,828
12.4	Other Loan-Backed and Structured Securities.....	239,660,051	763,848,960	734,890,383	325,864,310	17,884,876	2,082,148,580	7.3	1,898,133,391	7.1	XXX	2,082,148,580
12.5	Totals.....	703,397,835	2,825,020,865	4,054,743,081	754,605,866	391,950,257	8,729,717,904	30.4	7,598,314,430	28.3	XXX	8,729,717,904
12.6	Line 12.5 as a % of Col. 6.....	8.1	32.4	46.4	8.6	4.5	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	2.5	9.9	14.1	2.6	1.4	30.4	XXX	XXX	XXX	XXX	30.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	474,314,340			474,314,340	
2. Cost of short-term investments acquired.....	22,095,048,347	78,637,155		22,016,411,192	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	22,319,531,903	62,118,582		22,257,413,321	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	249,830,784	16,518,573	0	233,312,211	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	249,830,784	16,518,573	0	233,312,211	0

\$10

(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).....		369,809,292
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	5,604,891	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		5,604,891
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	30,518,737	
3.2	Section 2, Column 19.....	1,209,239	31,727,977
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		(219,253,665)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		(167,801,617)
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	38,056,030	
8.2	Section 2, Column 20.....	688,456	38,744,486
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		394,434,598
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		394,434,598

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		107,800,501
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		(51,538,950)
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....	(58,895)	
3.12	Section 1, Column 15, prior year.....		(58,895)
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	(1,068,044)	
3.14	Section 1, Column 18, prior year.....	7,019,317	(8,087,361) (8,146,257)
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....	(58,895)	
3.22	Section 1, Column 17, prior year.....		(58,895)
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....	(1,068,044)	
3.24	Section 1, Column 19, prior year.....	7,019,317	(8,087,361) (8,146,256)
3.3	Subtotal (Line 3.1 minus Line 3.2).....		(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	(195,071,116)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	(71,409)	
4.22	Amount recognized (Section 2, Column 16).....	(194,999,707)	(195,071,116)
4.3	Subtotal (Line 4.1 minus Line 4.2).....		(0)
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).....		56,261,551
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		56,261,551

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14.....	394,434,597	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	56,202,655	
3.	Subtotal (Line 1 plus Line 2).....		450,637,252
4.	Part D, Section 1, Column 5.....	549,781,126	
5.	Part D, Section 1, Column 6.....	(99,143,874)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	402,552,480	
8.	Part B, Section 1, Column 13.....	13,746,225	
9.	Total (Line 7 plus Line 8).....		416,298,705
10.	Part D, Section 1, Column 8.....	516,652,325	
11.	Part D, Section 1, Column 9.....	(100,353,619)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....	33,434,475	
14.	Part B, Section 1, Column 20.....	56,261,550	
15.	Part D, Section 1, Column 11.....	89,696,025	
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0		
2. Cost of cash equivalents acquired.....	41,000,000	41,000,000	
3. Accrual of discount.....	0		
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	41,000,000	41,000,000	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

(a) Indicate the category of such investments, 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 Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other- Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
Franklin Mills Retail Building.....		Philadelphia.....	PA.....	04/28/2003.	01/05/2015.	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....139,091
0499999. Total - Properties Held for the Production of Income.....						0	0	0	0	0	0	0	0	0	0	139,091
0699999. Totals.....						0	0	0	0	0	0	0	0	0	0	139,091

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000030.....		PITTSBURGH.....	PA.....		.11/16/1999.....	7.630.....	3,366,394.....						18,860,000.....	.09/24/1999.....
00-1000031.....		PITTSBURGH.....	PA.....		.11/16/1999.....	7.930.....	1,105,400.....						18,860,000.....	.09/24/1999.....
00-1000032.....		PITTSBURGH.....	PA.....		.09/20/1999.....	8.310.....	2,949,516.....						6,320,000.....	.08/09/1999.....
00-1000038.....		VISTA.....	CA.....		.08/31/2000.....	8.640.....	2,452,134.....						10,150,685.....	.03/24/2006.....
00-1000171.....		CANTON.....	OH.....		.08/15/2000.....	8.470.....	1,215,616.....						5,970,000.....	.03/16/2000.....
00-1000178.....		PITTSBURGH.....	PA.....		.04/25/2001.....	8.550.....	77,627.....						4,830,000.....	.01/09/2001.....
00-1000188.....		KEASBY.....	NJ.....		.04/17/2000.....	8.250.....	3,019,127.....						10,071,579.....	.01/01/2001.....
00-1000232.....		BONITA SPRINGS.....	FL.....		.06/23/2000.....	7.000.....	4,109,814.....						6,800,000.....	.07/24/2012.....
00-1000541.....		COLUMBUS.....	OH.....		.04/30/2001.....	7.560.....	2,884,585.....						8,467,323.....	.04/03/2001.....
00-1000593.....		KENILWORTH.....	NJ.....		.08/08/2001.....	7.960.....	4,467,091.....						13,650,000.....	.07/13/2001.....
00-1000665.....		EDISON.....	NJ.....		.07/06/2001.....	7.750.....	6,083,658.....						16,910,000.....	.06/20/2001.....
00-1000701.....		VILLANOVA.....	PA.....		.12/17/2001.....	7.350.....	3,191,900.....						8,682,375.....	.11/05/2001.....
00-1000714.....		CLOSTER.....	NJ.....		.11/08/2001.....	7.740.....	1,590,561.....						4,577,911.....	.09/14/2001.....
00-1000735.....		NEW CASTLE.....	IN.....		.07/18/2002.....	7.830.....	1,630,230.....						4,270,000.....	.12/11/2001.....
00-1000774.....		FLINT.....	MI.....		.12/20/2001.....	6.900.....	4,380,101.....						16,042,105.....	.11/21/2001.....
00-1000788.....		FT. PIERCE.....	FL.....		.11/20/2001.....	7.120.....	788,191.....						2,880,000.....	.10/25/2001.....
00-1000818.....		LEECHBURG.....	PA.....		.02/22/2002.....	7.400.....	4,070,758.....						10,630,000.....	.12/20/2001.....
00-1000819.....		BARBERTON.....	OH.....		.12/21/2001.....	7.400.....	2,189,288.....						6,230,000.....	.12/20/2001.....
00-1000820.....		PITTSBURGH.....	PA.....		.12/21/2001.....	7.400.....	1,007,916.....						2,730,000.....	.12/20/2001.....
00-1000821.....		LOWER BURRELL.....	PA.....		.12/21/2001.....	7.400.....	1,134,492.....						3,270,000.....	.12/20/2001.....
00-1000822.....		CANAL FULTON.....	OH.....		.12/21/2001.....	7.400.....	623,503.....						1,690,000.....	.12/20/2001.....
00-1000848.....		NEW ALBANY.....	OH.....		.02/07/2002.....	7.300.....	2,383,279.....						6,670,000.....	.01/15/2002.....
00-1000858.....		BROOK PARK.....	OH.....		.04/09/2002.....	7.680.....	2,196,997.....						9,500,000.....	.02/15/2002.....
00-1000867.....		SALT LAKE CITY.....	UT.....		.03/01/2002.....	7.400.....	1,819,867.....						4,770,000.....	.01/25/2002.....
00-1000875.....		SCOTTSDALE.....	AZ.....		.09/18/2002.....	8.080.....	1,322,163.....						3,186,441.....	.06/17/2002.....
00-1000914.....		CINCINNATI.....	OH.....		.07/01/2002.....	4.500.....	1,371,774.....						4,710,000.....	.04/12/2002.....
00-1000926.....		MARIETTA.....	GA.....		.12/23/2002.....	6.550.....	2,374,202.....						4,671,154.....	.12/13/2002.....
00-1000929.....		CRANBERRY TOWNSHIP.....	PA.....		.06/11/2002.....	7.570.....	18,820,854.....						34,310,000.....	.05/06/2002.....
00-1000932.....		HARRISON TOWNSHIP.....	MI.....		.05/29/2002.....	7.100.....	5,751,146.....						11,217,143.....	.04/05/2002.....
00-1000949.....		STOW.....	OH.....		.05/30/2002.....	7.620.....	1,995,404.....						5,009,163.....	.05/06/2002.....
00-1000958.....		HOUSTON.....	TX.....		.06/18/2002.....	7.580.....	1,752,241.....						3,290,000.....	.04/22/2002.....
00-1000964.....		COLUMBUS.....	OH.....		.10/03/2002.....	7.850.....	1,727,996.....						4,200,000.....	.07/11/2002.....
00-1001017.....		STARKVILLE.....	MS.....		.07/03/2002.....	7.630.....	1,293,170.....						2,670,000.....	.06/21/2002.....
00-1001038.....		ITHACA.....	NY.....		.10/01/2002.....	6.780.....	5,169,379.....						11,176,174.....	.08/01/2007.....
00-1001042.....		RAVENNA.....	OH.....		.06/27/2002.....	7.460.....	4,551,270.....						11,480,000.....	.06/20/2002.....
00-1001049.....		WAYNE.....	PA.....		.10/24/2002.....	6.760.....	209,565.....						1,817,619.....	.09/11/2002.....
00-1001090.....		MASON.....	OH.....		.12/20/2002.....	5.960.....	7,666,584.....						12,497,959.....	.11/07/2002.....
00-1001135.....		MADISON.....	WI.....		.12/20/2002.....	6.320.....	2,640,158.....						6,440,000.....	.05/02/2002.....
00-1001165.....		CHESTERFIELD.....	VA.....		.11/20/2002.....	5.690.....	7,805,352.....						26,300,000.....	.11/05/2002.....
00-1001201.....		NORTH BRUNSWICK.....	NJ.....		.05/29/2003.....	5.550.....	4,643,498.....						10,500,000.....	.04/07/2003.....
00-1001203.....		NILES.....	IL.....		.12/30/2002.....	5.890.....	4,397,076.....						7,673,636.....	.12/19/2002.....
00-1001215.....		EDISON.....	NJ.....		.12/17/2002.....	5.500.....	9,183,818.....						33,470,000.....	.10/22/2002.....
00-1001231.....		HOUSTON.....	TX.....		.11/20/2002.....	6.630.....	202,925.....						4,870,000.....	.11/02/2002.....
00-1001237.....		DALLAS.....	TX.....		.11/20/2002.....	6.940.....	6,261,306.....						17,743,066.....	.11/18/2002.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1001244.....		PITTSBURGH.....	PA.....	.....	.02/08/2005	6.780	16,038,241	.....	.....	.....	.....	.....	.....31,000,000	.03/21/2003
00-1001260.....		PITTSBURGH.....	PA.....	.....	.03/05/2003	6.690	569,890	.....	.....	.....	.....	.....	.....3,220,930	.02/17/2003
00-1001279.....		PITTSBURGH.....	PA.....	.....	.12/23/2003	6.300	4,832,295	.....	.....	.....	.....	.....	.....11,040,000	.03/18/2003
00-1001283.....		GARLAND.....	TX.....	.....	.03/03/2003	5.810	1,917,302	.....	.....	.....	.....	.....	.....7,100,000	.02/21/2003
00-1001308.....		CHICAGO.....	IL.....	.....	.07/22/2003	5.660	8,826,727	.....	.....	.....	.....	.....	.....22,800,000	.03/31/2003
00-1001319.....		RANCHO CUCAMONGA.....	CA.....	.....	.05/15/2003	3.950	2,215,559	.....	.....	.....	.....	.....	.....6,040,000	.04/09/2003
00-1001324.....		ST PETE/PINELLAS PK.....	FL.....	.....	.09/08/2003	5.750	909,886	.....	.....	.....	.....	.....	.....4,970,000	.06/16/2003
00-1001333.....		MYRTLE BEACH.....	SC.....	.....	.06/02/2003	5.530	3,171,981	.....	.....	.....	.....	.....	.....8,075,000	.03/12/2003
00-1002014.....		KNOXVILLE.....	TN.....	.....	.07/28/2003	5.650	2,153,774	.....	.....	.....	.....	.....	.....5,240,000	.07/15/2003
00-1002028.....		MADISON.....	WI.....	.....	.11/25/2003	6.360	3,760,275	.....	.....	.....	.....	.....	.....10,230,000	.04/07/2003
00-1002030.....		LA PALMA.....	CA.....	.....	.04/28/2003	5.780	9,208,469	.....	.....	.....	.....	.....	.....17,440,000	.04/24/2003
00-1100012.....		PITTSBURGH.....	PA.....	.....	.05/13/2003	5.100	2,962,203	.....	.....	.....	.....	.....	.....21,200,000	.05/12/2003
00-1100030.....		CHICAGO.....	IL.....	.....	.08/04/2003	5.300	816,617	.....	.....	.....	.....	.....	.....5,490,000	.06/24/2003
00-1100036.....		MOORESVILLE.....	NC.....	.....	.08/05/2003	5.280	2,573,292	.....	.....	.....	.....	.....	.....12,765,000	.06/24/2003
00-1100046.....		GLEN CARBON.....	IL.....	.....	.01/05/2004	5.800	2,404,163	.....	.....	.....	.....	.....	.....5,225,000	.12/11/2003
00-1100047.....		SAINT LOUIS.....	MO.....	.....	.11/14/2003	6.170	5,294,985	.....	.....	.....	.....	.....	.....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	326,797	.....	.....16,884	.....	.....	.....	.....6,880,000	.07/14/2003
00-1100067.....		JOHNSON CITY.....	TN.....	.....	.10/31/2003	5.590	2,017,746	.....	.....	.....	.....	.....	.....4,770,000	.10/22/2003
00-1100068.....		BELLEVUE.....	TN.....	.....	.10/31/2003	5.590	2,469,085	.....	.....	.....	.....	.....	.....6,065,000	.08/23/2003
00-1100080.....		GREENDALE.....	WI.....	.....	.09/02/2003	4.600	762,534	.....	.....	.....	.....	.....	.....4,290,000	.08/15/2003
00-1100109.....		MILFORD.....	OH.....	.....	.09/23/2003	5.350	743,376	.....	.....	.....	.....	.....	.....3,770,588	.08/01/2003
00-1100131.....		CONCORD.....	NH.....	.....	.09/30/2003	5.760	506,075	.....	.....	.....	.....	.....	.....10,740,000	.09/25/2003
00-1100141.....		GRAND RAPIDS.....	MI.....	.....	.10/30/2003	6.470	553,289	.....	.....	.....	.....	.....	.....2,687,500	.09/30/2003
00-1100154.....		CRANBERRY TOWNSHIP.....	PA.....	.....	.10/22/2003	6.000	4,338,956	.....	.....	.....	.....	.....	.....10,940,000	.10/09/2003
00-1100163.....		RESTON.....	VA.....	.....	.10/27/2003	6.070	3,796,723	.....	.....	.....	.....	.....	.....9,390,000	.10/15/2003
00-1100173.....		ALBUQUERQUE.....	NM.....	.....	.08/31/2004	6.930	2,159,790	.....	.....	.....	.....	.....	.....5,090,000	.07/20/2004
00-1100174.....		SIOUX FALLS.....	SD.....	.....	.11/12/2003	6.050	2,130,783	.....	.....	.....	.....	.....	.....4,880,000	.10/09/2003
00-1100195.....		HOUSTON.....	TX.....	.....	.11/21/2003	6.480	1,670,489	.....	.....	.....	.....	.....	.....3,060,000	.11/12/2003
00-1100196.....		HOUSTON.....	TX.....	.....	.11/21/2003	6.480	1,705,956	.....	.....	.....	.....	.....	.....3,010,000	.11/12/2003
00-1100197.....		HOUSTON.....	TX.....	.....	.11/21/2003	6.480	2,156,386	.....	.....	.....	.....	.....	.....3,940,000	.11/12/2003
00-1100202.....		BALDWINVILLE.....	NY.....	.....	.12/10/2003	5.520	1,583,280	.....	.....	.....	.....	.....	.....7,632,078	.11/25/2003
00-1100223.....		PITTSBURGH.....	PA.....	.....	.10/30/2003	6.500	2,762,656	.....	.....	.....	.....	.....	.....6,270,000	.10/23/2003
00-1100233.....		ITHACA.....	NY.....	.....	.12/10/2003	6.630	546,151	.....	.....	.....	.....	.....	.....37,660,000	.08/01/2007
00-1100240.....		MARGATE.....	FL.....	.....	.03/03/2004	6.010	10,415,597	.....	.....	.....	.....	.....	.....17,040,000	.12/22/2003
00-1100247.....		CLEARFIELD.....	UT.....	.....	.12/04/2003	5.950	1,754,881	.....	.....	.....	.....	.....	.....4,020,000	.11/17/2003
00-1100265.....		ALTAMONTE SPRINGS.....	FL.....	.....	.12/18/2003	6.130	2,014,773	.....	.....	.....	.....	.....	.....6,009,231	.12/18/2003
00-1100272.....		WILSONVILLE.....	OR.....	.....	.05/21/2004	6.490	1,816,798	.....	.....	.....	.....	.....	.....3,820,000	.02/26/2004
00-1100296.....		CINCINNATI.....	OH.....	.....	.01/21/2004	5.960	2,765,161	.....	.....	.....	.....	.....	.....8,030,000	.01/19/2004
00-1100339.....		PORTLAND.....	OR.....	.....	.03/22/2004	5.830	2,354,824	.....	.....	.....	.....	.....	.....4,480,000	.03/08/2004
00-1100346.....		FARRAGUT.....	TN.....	.....	.05/04/2004	5.650	1,676,170	.....	.....	.....	.....	.....	.....3,760,000	.04/29/2004
00-1100347.....		VISALIA.....	CA.....	.....	.07/14/2004	5.320	644,346	.....	.....	.....	.....	.....	.....3,145,000	.05/24/2004
00-1100365.....		WENATCHEE.....	WA.....	.....	.08/09/2004	5.950	1,865,460	.....	.....	.....	.....	.....	.....4,340,000	.05/14/2004
00-1100369.....		HIGHWOOD.....	IL.....	.....	.05/17/2004	5.710	2,910,647	.....	.....	.....	.....	.....	.....5,020,000	.04/15/2004

E04.1

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1100371.....		ANDERSON.....	SC.....		12/21/2004	5.950	2,197,961						3,750,000	05/12/2004
00-1100373.....		RANCHO CUCAMONGA.....	CA.....		12/30/2004	6.120	3,320,392						6,900,000	04/06/2004
00-1100375.....		ALGONQUIN.....	IL.....		09/15/2004	5.340	1,480,944						6,895,385	06/12/2004
00-1100378.....		GLENDALE.....	WI.....		04/28/2005	6.250	9,241,745						17,280,000	05/07/2004
00-1100394.....		FORT WAYNE.....	IN.....		05/14/2004	5.230	1,929,309						4,000,000	04/27/2004
00-1100403.....		BAKERSFIELD.....	CA.....		05/20/2004	4.900	122,641						375,000	03/24/2004
00-1100406.....		EDISON.....	NJ.....		05/18/2004	5.250	3,597,626						8,128,095	04/08/2004
00-1100408.....		LIBERTY.....	MO.....		06/01/2004	4.650	150,402						3,790,000	04/29/2004
00-1100414.....		BOURNE.....	MA.....		05/05/2004	5.540	3,004,017						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	1,952,226						4,930,000	04/20/2004
00-1100421.....		PORT ORANGE.....	FL.....		09/16/2004	5.750	821,835						8,042,143	04/09/2013
00-1100458.....		LINCOLNTON.....	NC.....		07/20/2004	6.480	4,629,568						10,808,989	07/01/2004
00-1100464.....		GAINESVILLE.....	FL.....		05/26/2004	4.780	5,762,231						11,220,000	05/24/2004
00-1100475.....		ITHACA.....	NY.....		06/25/2004	7.260	2,747,667						37,660,000	08/01/2007
00-1100479.....		OXNARD.....	CA.....		02/18/2005	5.650	2,776,480						5,160,000	11/19/2004
00-1100487.....		HILLIARD.....	OH.....		01/06/2005	6.600	529,036						2,020,000	06/14/2004
00-1100497.....		KENT.....	WA.....		08/23/2004	6.290	1,408,635						5,235,146	08/20/2004
00-1100501.....		SAN DIEGO.....	CA.....		07/22/2004	3.700	8,591,429						15,290,000	07/08/2004
00-1100519.....		MILWAUKEE.....	WI.....		04/20/2006	7.260	2,787,789						7,350,000	08/05/2004
00-1100533.....		DAVENPORT.....	IA.....		10/01/2004	6.190	1,308,665						5,400,000	07/07/2004
00-1100581.....		CHARLOTTE.....	NC.....		05/11/2005	6.000	7,367,888						15,780,000	09/22/2004
00-1100598.....		FARMERS BRANCH.....	TX.....		12/16/2004	6.370	1,169,378						3,410,000	11/04/2004
00-1100599.....		FARMERS BRANCH.....	TX.....		12/16/2004	6.370	2,383,162						5,420,000	11/04/2004
00-1100601.....		DALLAS.....	TX.....		12/16/2004	6.370	1,871,716						5,600,000	11/04/2004
00-1100602.....		HOUSTON.....	TX.....		12/16/2004	6.370	1,871,004						4,940,000	11/04/2004
00-1100603.....		HOUSTON.....	TX.....		12/16/2004	6.370	1,219,705						3,680,000	11/04/2004
00-1100640.....		MANHATTAN.....	KS.....		11/03/2004	6.020	1,355,665						3,040,000	10/22/2004
00-1100649.....		KNOXVILLE.....	TN.....		11/04/2004	5.970	3,237,763						5,600,000	10/19/2004
00-1100677.....		LAS VEGAS.....	NV.....		02/18/2005	5.890	4,420,067						8,070,000	11/18/2004
00-1100686.....		CHARLOTTE.....	NC.....		12/15/2004	5.670	1,426,300						2,980,000	12/08/2004
00-1100692.....		SALT LAKE CITY.....	UT.....		01/10/2005	5.530	5,939,863						14,350,000	11/12/2004
00-1100697.....		CLEARFIELD.....	UT.....		01/28/2005	5.980	2,240,777						4,990,000	01/17/2005
00-1100698.....		ALGONQUIN.....	IL.....		03/02/2005	5.620	6,833,862						12,010,000	12/07/2004
00-1100717.....		FARMERS BRANCH.....	TX.....		12/16/2004	6.370	688,313						3,410,000	11/04/2004
00-1100718.....		FARMERS BRANCH.....	TX.....		12/16/2004	6.370	682,029						5,420,000	11/04/2004
00-1100720.....		HOUSTON.....	TX.....		12/16/2004	6.370	766,917						4,940,000	11/04/2004
00-1100721.....		DALLAS.....	TX.....		12/16/2004	6.370	1,267,782						5,600,000	11/04/2004
00-1100722.....		HOUSTON.....	TX.....		12/16/2004	6.370	961,223						3,680,000	11/04/2004
00-1100723.....		WAUSAU.....	WI.....		03/28/2006	6.590	1,798,500						7,396,000	02/05/2005
00-1100729.....		PHOENIX.....	AZ.....		03/30/2005	5.700	3,868,214						10,157,642	01/14/2005
00-1100738.....		CHULA VISTA.....	CA.....		01/28/2005	5.780	1,201,219						4,930,000	12/27/2004
00-1100756.....		LAKE OSWEGO.....	OR.....		11/08/2006	6.170	4,168,425						9,000,000	12/20/2005
00-1100765.....		CHICAGO.....	IL.....		05/19/2005	5.770	1,375,380						22,800,000	03/31/2003
00-1100773.....		SIMI VALLEY.....	CA.....		08/31/2005	5.580	5,267,504						24,140,000	03/19/2005

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1100781.....		BROOKLYN PARK.....	MN.....	.....	04/18/2005	5.630	4,977,298	.....	.....	.....	.....	.....	8,280,000	03/17/2005
00-1100796.....		TAMPA.....	FL.....	.....	02/14/2006	5.280	1,269,455	.....	.....	.....	.....	.....	5,720,000	04/28/2005
00-1100806.....		RENO.....	NV.....	.....	03/15/2005	5.420	7,639,889	.....	.....	.....	.....	.....	16,270,000	03/02/2005
00-1100807.....		ELLENWOOD.....	GA.....	.....	06/24/2005	5.910	4,712,854	.....	.....	.....	.....	.....	7,900,000	04/25/2005
00-1100822.....		LAS VEGAS.....	NV.....	.....	06/07/2005	5.730	11,854,907	.....	.....	.....	.....	.....	23,010,000	04/13/2005
00-1100826.....		DUQUESNE.....	PA.....	.....	06/03/2005	5.620	2,003,945	.....	.....	.....	.....	.....	14,000,000	05/19/2006
00-1100856.....		NAPLES.....	FL.....	.....	06/30/2005	5.450	16,880,617	.....	.....	.....	.....	.....	36,990,001	06/09/2005
00-1100857.....		COLORADO SPRINGS.....	CO.....	.....	06/15/2005	5.680	1,510,583	.....	.....	.....	.....	.....	6,485,714	05/26/2005
00-1100859.....		ROCKVILLE.....	MD.....	.....	07/13/2005	5.420	5,244,842	.....	.....	.....	.....	.....	10,150,000	07/12/2005
00-1100867.....		CARSON.....	CA.....	.....	07/27/2005	5.290	3,309,551	.....	.....	.....	.....	.....	6,450,000	07/14/2005
00-1100868.....		REDMOND.....	WA.....	.....	09/08/2006	5.876	21,230,650	.....	.....	.....	.....	.....	34,030,000	06/29/2005
00-1100877.....		FAIRFIELD.....	NJ.....	.....	07/06/2005	5.420	8,864,521	.....	.....	.....	.....	.....	16,070,000	05/06/2005
00-1100916.....		NASHVILLE.....	TN.....	.....	06/20/2006	5.800	3,885,013	.....	.....	.....	.....	.....	6,270,000	09/08/2005
00-1100917.....		W. BABYLON.....	NY.....	.....	02/05/2008	6.830	4,214,787	.....	.....	.....	.....	.....	12,700,000	10/24/2007
00-1100918.....		IONIA.....	MI.....	.....	08/16/2005	5.470	2,228,078	.....	.....	.....	.....	.....	3,750,000	07/14/2005
00-1100920.....		BEAVERTON.....	OR.....	.....	08/09/2005	5.110	5,502,730	.....	.....	.....	.....	.....	9,510,000	08/05/2005
00-1100928.....		TAMPA.....	FL.....	.....	09/01/2005	5.276	6,738,509	.....	.....	.....	.....	.....	19,360,000	08/19/2005
00-1100962.....		SAN FRANCISCO.....	CA.....	.....	09/15/2005	5.200	1,477,450	.....	.....	.....	.....	.....	7,076,471	06/03/2005
00-1100983.....		WAUKEGAN.....	IL.....	.....	10/26/2005	5.490	1,385,204	.....	.....	.....	.....	.....	2,810,000	10/20/2005
00-1100990.....		ROCKVILLE.....	MD.....	.....	05/10/2006	5.400	4,208,235	.....	.....	.....	.....	.....	11,680,000	12/27/2005
00-1100991.....		ROCKVILLE.....	MD.....	.....	05/31/2006	5.320	3,052,982	.....	.....	.....	.....	.....	8,390,000	12/27/2005
00-1100992.....		SOUTHGATE.....	MI.....	.....	10/14/2005	5.420	3,825,125	.....	.....	.....	.....	.....	5,650,000	10/11/2005
00-1100997.....		CHEEKTOWAGA.....	NY.....	.....	11/17/2005	5.690	4,954,517	.....	.....	.....	.....	.....	10,383,631	11/01/2005
00-1100999.....		SOUTH JORDAN.....	UT.....	.....	11/07/2005	5.450	3,796,129	.....	.....	.....	.....	.....	7,920,000	09/13/2005
00-1101000.....		BRIDGEVIEW.....	IL.....	.....	09/22/2005	5.490	1,268,046	.....	.....	.....	.....	.....	2,160,000	08/18/2005
00-1101003.....		JACKSONVILLE.....	FL.....	.....	10/12/2005	5.590	4,158,252	.....	.....	.....	.....	.....	8,230,000	09/09/2005
00-1101007.....		TAMPA.....	FL.....	.....	12/08/2005	5.640	1,763,856	.....	.....	.....	.....	.....	5,200,000	10/31/2005
00-1101025.....		MANHATTAN.....	KS.....	.....	12/08/2005	5.700	3,533,159	.....	.....	.....	.....	.....	7,150,000	10/17/2005
00-1101027.....		KING OF PRUSSIA.....	PA.....	.....	11/18/2005	5.140	21,166,767	.....	(45,288)	.....	.....	.....	34,446,315	09/29/2005
00-1101030.....		PHOENIX.....	AZ.....	.....	04/20/2006	5.600	2,010,152	.....	.....	.....	.....	.....	6,125,000	03/01/2006
00-1101031.....		PLANO.....	TX.....	.....	12/01/2005	5.170	4,768,723	.....	.....	.....	.....	.....	20,670,000	11/16/2005
00-1101033.....		RALEIGH.....	NC.....	.....	01/13/2006	6.860	22,506,441	.....	.....	.....	.....	.....	124,450,000	01/09/2006
00-1101035.....		FOOTHILL RANCH.....	CA.....	.....	03/30/2006	5.590	7,514,482	.....	.....	.....	.....	.....	12,530,000	02/17/2006
00-1101037.....		MIRAMAR.....	FL.....	.....	03/22/2007	5.430	1,386,999	.....	.....	.....	.....	.....	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	25,653,532	.....	(94,164)	.....	.....	.....	35,680,000	12/08/2005
00-1101041.....		GARDEN CITY.....	GA.....	.....	04/28/2006	5.650	4,462,446	.....	.....	.....	.....	.....	10,250,000	10/26/2005
00-1101048.....		BERKELEY HEIGHTS.....	NJ.....	.....	12/01/2005	5.640	2,686,568	.....	.....	.....	.....	.....	6,030,000	11/30/2005
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	25,210,854	.....	.....	.....	.....	.....	124,450,000	01/09/2006
00-1101096.....		MIDDLEBURG HEIGHTS.....	OH.....	.....	01/19/2006	5.850	2,770,114	.....	.....	.....	.....	.....	4,580,000	11/18/2005
00-1101100.....		RENO.....	NV.....	.....	06/29/2006	5.640	757,374	.....	.....	.....	.....	.....	1,154,700	12/24/2005
00-1101129.....		OAKLAND.....	CA.....	.....	03/23/2006	6.020	4,452,516	.....	.....	.....	.....	.....	7,290,000	03/23/2006
00-1101137.....		FRANKFORT.....	IL.....	.....	04/23/2007	6.290	3,086,395	.....	.....	.....	.....	.....	5,460,000	05/16/2006

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1101138.....		INDIAN TRAIL.....	NC.....	.....	04/26/2006	5.640	2,734,871	.....	.....	.....	.....	.....	7,730,000	02/16/2006
00-1101145.....		TUSTIN.....	CA.....	.....	04/11/2006	5.610	3,545,164	.....	.....	.....	.....	.....	8,240,000	03/16/2006
00-1101152.....		CINCINNATI.....	OH.....	.....	09/28/2006	6.010	2,114,565	.....	.....	.....	.....	.....	5,675,000	10/01/2006
00-1101156.....		LAKESIDE.....	CA.....	.....	01/03/2007	6.060	8,935,099	.....	.....	.....	.....	.....	14,090,000	04/18/2006
00-1101157.....		MASPETH.....	NY.....	.....	04/21/2006	5.710	1,316,393	.....	.....	.....	.....	.....	4,400,000	03/05/2006
00-1101161.....		BONITA SPRINGS.....	FL.....	.....	04/17/2006	7.000	443,473	.....	.....	.....	.....	.....	6,800,000	07/24/2012
00-1101163.....		WESTERVILLE.....	OH.....	S.....	05/04/2006	5.790	1,549,761	.....	.....	.....	.....	.....	4,210,000	04/26/2006
00-1101166.....		MORGANTOWN.....	WV.....	.....	05/09/2006	5.840	2,597,437	.....	.....	.....	.....	.....	4,350,000	05/02/2006
00-1101173.....		VISTA.....	CA.....	.....	05/31/2006	7.450	1,138,142	.....	.....	.....	.....	.....	12,350,000	03/24/2006
00-1101181.....		LAKE ST LOUIS.....	MO.....	.....	06/29/2007	6.410	13,629,841	.....	.....	.....	.....	.....	30,220,000	01/19/2007
00-1101197.....		COLUMBUS.....	OH.....	.....	02/06/2007	6.260	6,928,123	.....	.....	.....	.....	.....	11,900,000	11/30/2006
00-1101202.....		MYRTLE BEACH.....	SC.....	.....	06/29/2006	6.250	10,288,116	.....	167,021	.....	.....	.....	17,770,000	06/28/2006
00-1101205.....		CLEMENTON.....	NJ.....	.....	07/18/2006	5.950	310,381	.....	.....	.....	.....	.....	522,000	07/13/2006
00-1101206.....		FARMINGTON HILLS.....	MI.....	.....	06/28/2006	6.180	383,878	.....	.....	.....	.....	.....	812,100	06/20/2006
00-1101211.....		LAS VEGAS.....	NV.....	.....	06/29/2006	6.480	3,168,686	.....	.....	.....	.....	.....	5,630,000	06/22/2006
00-1101213.....		CARY.....	NC.....	.....	06/14/2006	6.110	3,983,150	.....	59,423	.....	.....	.....	7,430,000	06/12/2006
00-1101214.....		MIAMI.....	FL.....	.....	12/07/2006	6.590	10,882,428	.....	.....	.....	.....	.....	18,610,000	09/14/2006
00-1101215.....		LUMBERTON.....	NC.....	.....	08/25/2006	6.730	281,156	.....	.....	.....	.....	.....	4,911,667	07/20/2006
00-1101217.....		COLORADO SPRINGS.....	CO.....	.....	05/31/2006	6.360	12,747,889	.....	.....	.....	.....	.....	17,531,818	05/30/2006
00-1101218.....		AMHERST.....	NY.....	.....	07/05/2006	6.210	4,158,416	.....	.....	.....	.....	.....	8,500,000	05/23/2006
00-1101224.....		DUQUESNE.....	PA.....	.....	01/12/2007	6.310	2,397,123	.....	.....	.....	.....	.....	14,000,000	05/19/2006
00-1101227.....		MURRIETA.....	CA.....	.....	06/15/2007	6.820	13,245,926	.....	.....	.....	.....	.....	19,100,000	06/08/2006
00-1101229.....		SAN FRANCISCO.....	CA.....	.....	07/31/2006	6.010	408,771	.....	.....	.....	.....	.....	591,900	06/20/2006
00-1101230.....		SAN JUAN CAPISTRANO.....	CA.....	.....	08/02/2006	6.400	4,967,804	.....	.....	.....	.....	.....	11,380,000	07/28/2006
00-1101231.....		CENTREVILLE.....	VA.....	.....	11/29/2006	6.150	17,526,074	.....	.....	.....	.....	.....	29,410,000	10/19/2006
00-1101233.....		CENTREVILLE.....	VA.....	.....	02/29/2008	6.380	3,626,512	.....	.....	.....	.....	.....	29,410,000	10/19/2006
00-1101238.....		BIRMINGHAM.....	AL.....	.....	08/11/2006	6.220	11,293,846	.....	.....	.....	.....	.....	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	1,267,797	.....	.....	.....	.....	.....	6,500,000	08/14/2006
00-1101254.....		EL SEGUNDO.....	CA.....	.....	08/31/2006	6.370	5,027,820	.....	.....	.....	.....	.....	7,270,000	07/27/2006
00-1101278.....		KANSAS CITY.....	KS.....	.....	10/05/2006	6.240	3,953,020	.....	.....	.....	.....	.....	7,480,000	09/20/2006
00-1101279.....		LANCASTER.....	PA.....	.....	12/01/2006	5.950	14,431,430	.....	.....	.....	.....	.....	27,800,000	11/06/2006
00-1101280.....		COATESVILLE.....	PA.....	.....	12/01/2006	5.950	3,092,449	.....	.....	.....	.....	.....	5,240,000	11/06/2006
00-1101283.....		HAUPPAUGE.....	NY.....	.....	09/27/2006	6.200	4,464,561	.....	.....	.....	.....	.....	6,510,000	09/06/2006
00-1101287.....		PALATINE.....	IL.....	.....	08/25/2006	5.920	19,591,005	.....	.....	.....	.....	.....	27,915,555	08/23/2006
00-1101293.....		DAYTON.....	OH.....	.....	09/26/2006	6.540	840,793	.....	.....	.....	.....	.....	1,460,000	08/25/2006
00-1101302.....		DES PLAINES.....	IL.....	.....	11/06/2006	6.070	1,869,524	.....	.....	.....	.....	.....	2,950,000	10/05/2006
00-1101306.....		CERRITOS.....	CA.....	.....	10/12/2006	6.220	5,163,176	.....	.....	.....	.....	.....	12,270,000	08/23/2006
00-1101308.....		CARLSBAD.....	CA.....	.....	01/11/2007	6.020	1,571,877	.....	.....	.....	.....	.....	3,590,000	08/30/2006
00-1101309.....		BRANCHBURG.....	NJ.....	.....	11/07/2006	6.280	3,734,823	.....	.....	.....	.....	.....	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	2,099,720	.....	.....	.....	.....	.....	4,630,000	10/03/2006
00-1101332.....		CLEARFIELD.....	UT.....	.....	10/31/2006	6.100	3,889,294	.....	.....	.....	.....	.....	6,510,000	09/09/2006

E04.4

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
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1101340.....		RIVERTON.....	UT.....		.11/17/2006	5.850	1,660,570						3,220,000	.10/25/2006
00-1101375.....		HILLSBORO.....	OR.....		.02/05/2007	5.380	5,091,062						8,640,000	.01/22/2007
00-1101383.....		AURORA.....	OH.....		.04/12/2007	5.970	5,316,809						8,600,000	.02/20/2007
00-1101387.....		SANTA FE.....	NM.....		.01/22/2007	5.600	737,098						9,670,000	.01/19/2007
00-1101393.....		JACKSON HEIGHTS.....	NY.....		.05/17/2007	5.550	115,484						207,000	.12/19/2006
00-1101394.....		BROOKLYN.....	NY.....		.05/17/2007	5.550	60,491						101,400	.12/18/2006
00-1101395.....		SAN DIEGO.....	CA.....		.08/31/2007	3.700	4,762,872						15,290,000	.07/08/2004
00-1101405.....		ANNAPOLIS.....	MD.....		.03/23/2007	5.810	2,399,280						4,910,000	.03/01/2007
00-1101414.....		LAKE ST LOUIS.....	MO.....		.12/21/2007	6.470	2,867,948						30,220,000	.01/19/2007
00-1101419.....		AVON.....	MA.....		.04/27/2007	5.790	721,427						2,140,000	.04/25/2007
00-1101427.....		MILWAUKEE.....	WI.....		.10/31/2007	6.620	2,824,280						5,820,000	.03/23/2007
00-1101439.....		SANTA MARIA.....	CA.....		.04/17/2007	6.190	810,154						2,520,000	.03/29/2007
00-1101445.....		SALT LAKE CITY.....	UT.....		.05/01/2007	5.560	3,035,742						5,030,000	.04/16/2007
00-1101447.....		TAMPA.....	FL.....		.06/29/2007	5.850	1,581,103						5,220,000	.06/21/2007
00-1101449.....		MORENO VALLEY.....	CA.....		.05/29/2007	5.820	6,849,789						12,450,000	.04/17/2007
00-1101453.....		CHARLESTON.....	SC.....		.06/05/2007	5.750	2,629,154						4,030,000	.05/18/2007
00-1101456.....		BURLINGTON.....	WA.....		.05/14/2007	5.900	3,218,338						8,140,000	.05/09/2007
00-1101458.....		CHICAGO.....	IL.....		.05/22/2007	5.680	4,410,382						7,980,000	.05/07/2007
00-1101475.....		LONGWOOD.....	FL.....		.12/27/2007	5.870	6,708,556						14,590,000	.09/20/2007
00-1101481.....		ANN ARBOR.....	MI.....		.07/24/2007	5.680	21,454,401						34,610,000	.06/28/2007
00-1101491.....		JACKSONVILLE BEACH.....	FL.....		.06/21/2007	6.430	4,120,279						7,100,000	.06/14/2007
00-1101493.....		SALT LAKE CITY.....	UT.....		.07/30/2007	5.760	10,703,159						15,860,000	.06/29/2007
00-1101509.....		ITHACA.....	NY.....		.07/31/2007	6.800	4,276,342						37,660,000	.08/01/2007
00-1101512.....		BURR RIDGE.....	IL.....		.12/03/2007	6.300	3,355,738						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	5,447,226						10,390,000	.07/27/2007
00-1101521.....		ATLANTA.....	GA.....		.08/07/2007	6.080	10,492,441						17,000,000	.07/02/2007
00-1101525.....		AUSTIN.....	TX.....		.07/18/2007	6.280	4,095,141						6,742,857	.07/03/2007
00-1101526.....		ALBUQUERQUE.....	NM.....		.08/15/2007	6.480	2,644,896						8,160,000	.08/03/2007
00-1101534.....		TORRANCE.....	CA.....		.08/30/2007	6.510	4,308,615						6,420,000	.08/20/2007
00-1101540.....		ORANGE.....	CA.....		.08/29/2007	4.500	10,138,628						15,710,000	.08/16/2007
00-1101544.....		RANCHO DOMINGUEZ.....	CA.....		.10/02/2007	6.210	4,509,742						7,150,000	.08/01/2007
00-1101545.....		CERRITOS.....	CA.....		.09/10/2007	6.380	7,947,401						11,730,000	.08/29/2007
00-1101548.....		TACOMA.....	WA.....		.10/31/2007	6.250	13,238,995						34,150,000	.08/28/2008
00-1101549.....		TACOMA.....	WA.....		.10/31/2007	4.290	3,441,274						34,150,000	.08/28/2008
00-1101558.....		ROCKLEDGE.....	FL.....		.09/24/2007	6.190	6,134,795						9,260,000	.09/10/2007
00-1101562.....		SALT LAKE CITY.....	UT.....		.09/20/2007	6.110	8,201,224						11,860,000	.08/11/2007
00-1101563.....		HICKORY.....	NC.....		.10/19/2007	6.110	2,931,590						16,730,000	.09/21/2007
00-1101566.....		ADDISON.....	IL.....		.10/18/2007	6.430	2,705,281						3,980,000	.09/08/2007
00-1101567.....		VARIOUS.....	PA.....		.08/31/2007	6.470	13,694,546						33,800,000	.08/30/2007
00-1101568.....		VARIOUS.....	OH.....		.08/31/2007	6.470	7,857,951						19,380,000	.08/30/2007
00-1101631.....		SAN DIEGO.....	CA.....		.04/03/2008	5.700	3,924,369						12,510,000	.02/28/2008
00-1101634.....		PITTSBURGH.....	PA.....		.04/18/2008	6.670	2,827,590						5,530,000	.04/14/2008
00-1101637.....		PITTSBURGH.....	PA.....		.04/22/2008	7.000	12,456,654						22,000,000	.04/21/2008
00-1101640.....		MOON TOWNSHIP.....	PA.....		.07/24/2008	6.770	17,266,879						32,685,000	.07/21/2008

E04.5

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1101646.....		TACOMA.....	WA.....	.....	.10/30/2008.....	4.290.....	1,308,573.....	.....	.....	.....	.....	.....	.....34,150,000.....	.08/28/2008.....
00-1101650.....		BEDFORD.....	OH.....	.....	.09/26/2008.....	8.000.....	9,016,622.....	.....	.....	.....	.....	.....	.....20,770,000.....	.09/25/2008.....
00-1101672.....		HOUSTON.....	TX.....	.....	.02/19/2010.....	6.170.....	7,076,779.....	.....	.....	.....	.....	.....	.....11,750,000.....	.02/09/2010.....
00-1101673.....		ADDISON.....	IL.....	.....	.02/19/2010.....	6.170.....	2,573,374.....	.....	.....	.....	.....	.....	.....4,380,000.....	.02/09/2010.....
00-1101674.....		HANOVER.....	MD.....	.....	.02/19/2010.....	6.170.....	4,503,405.....	.....	.....	.....	.....	.....	.....7,750,000.....	.02/09/2010.....
00-1101675.....		ALGONA.....	WA.....	.....	.02/19/2010.....	6.170.....	13,602,121.....	.....	.....	.....	.....	.....	.....22,740,000.....	.02/09/2010.....
00-1101678.....		ADDISON.....	IL.....	.....	.02/19/2010.....	6.170.....	3,951,968.....	.....	.....	.....	.....	.....	.....6,650,000.....	.02/09/2010.....
00-1101679.....		ATLANTA.....	GA.....	.....	.02/19/2010.....	6.170.....	11,212,559.....	.....	.....	.....	.....	.....	.....20,480,000.....	.02/09/2010.....
00-1101680.....		HOUSTON.....	TX.....	.....	.02/19/2010.....	6.170.....	1,378,594.....	.....	.....	.....	.....	.....	.....2,200,000.....	.02/09/2010.....
00-1101681.....		HOUSTON.....	TX.....	.....	.02/19/2010.....	6.170.....	2,297,656.....	.....	.....	.....	.....	.....	.....3,920,000.....	.02/09/2010.....
00-1101682.....		BUFORD.....	GA.....	.....	.02/19/2010.....	6.170.....	2,113,843.....	.....	.....	.....	.....	.....	.....3,150,000.....	.02/09/2010.....
00-1101685.....		SAN ANTONIO.....	TX.....	.....	.03/18/2010.....	6.400.....	11,559,254.....	.....	.....	.....	.....	.....	.....20,530,000.....	.10/18/2011.....
00-1101686.....		PITTSBURGH.....	PA.....	.....	.03/26/2010.....	8.000.....	1,192,119.....	.....	.....	.....	.....	.....	.....3,430,000.....	.03/19/2010.....
00-1101688.....		MADISON.....	WI.....	.....	.04/23/2010.....	6.310.....	6,616,171.....	.....	.....	.....	.....	.....	.....12,510,000.....	.04/14/2010.....
00-1101690.....		WEST VIEW.....	PA.....	.....	.06/10/2010.....	6.950.....	5,232,382.....	.....	.....	.....	.....	.....	.....10,250,000.....	.05/05/2010.....
00-1101691.....		ALEXANDRIA.....	VA.....	.....	.06/18/2010.....	6.150.....	5,171,069.....	.....	.....	.....	.....	.....	.....9,070,000.....	.06/11/2010.....
00-1101693.....		FT WRIGHT.....	KY.....	.....	.10/05/2010.....	5.600.....	7,395,228.....	.....	.....	.....	.....	.....	.....12,600,000.....	.07/19/2010.....
00-1101695.....		KENT.....	WA.....	.....	.07/15/2010.....	6.000.....	4,235,837.....	.....	.....	.....	.....	.....	.....8,060,000.....	.07/14/2010.....
00-1101699.....		BURLINGTON.....	KY.....	.....	.08/05/2010.....	5.350.....	8,578,716.....	.....	.....	.....	.....	.....	.....13,210,000.....	.07/23/2010.....
00-1101700.....		HOUSTON.....	TX.....	.....	.09/01/2010.....	5.500.....	3,567,751.....	.....	.....	.....	.....	.....	.....8,400,000.....	.08/27/2010.....
00-1101701.....		FAIRVIEW.....	OR.....	.....	.09/29/2010.....	5.050.....	11,906,270.....	.....	.....	.....	.....	.....	.....17,450,000.....	.09/14/2010.....
00-1101702.....		CLINTON.....	UT.....	.....	.10/08/2010.....	5.500.....	9,708,928.....	.....	.....	.....	.....	.....	.....15,465,000.....	.09/13/2010.....
00-1101703.....		GLENSHAW.....	PA.....	.....	.01/27/2011.....	5.650.....	11,899,670.....	.....	.....	.....	.....	.....	.....19,450,000.....	.11/15/2010.....
00-1101704.....		ST. PETERSBURG.....	FL.....	.....	.08/05/2010.....	7.750.....	158,372.....	.....	.....	.....	.....	.....	.....1,827,450.....	.08/29/1997.....
00-1101712.....		ORANGE.....	CA.....	.....	.10/07/2010.....	5.125.....	5,164,802.....	.....	.....	.....	.....	.....	.....10,490,000.....	.09/16/2010.....
00-1101715.....		LYNDHURST.....	NJ.....	.....	.12/01/2010.....	5.380.....	8,308,122.....	.....	.....	.....	.....	.....	.....12,129,775.....	.11/19/2010.....
00-1101719.....		LOVELAND.....	OH.....	.....	.12/13/2010.....	4.230.....	1,514,279.....	.....	.....	.....	.....	.....	.....4,790,000.....	.12/07/2010.....
00-1101720.....		WEST BEND.....	WI.....	.....	.12/07/2010.....	5.000.....	8,453,265.....	.....	.....	.....	.....	.....	.....13,130,000.....	.12/01/2010.....
00-1101722.....		SALT LAKE CITY.....	UT.....	.....	.12/27/2010.....	5.250.....	4,456,949.....	.....	.....	.....	.....	.....	.....8,200,000.....	.12/14/2010.....
00-1101723.....		SPRING VALLEY.....	CA.....	.....	.01/31/2011.....	5.250.....	3,663,241.....	.....	.....	.....	.....	.....	.....6,640,000.....	.01/25/2011.....
00-1101724.....		TORRANCE.....	CA.....	.....	.01/27/2011.....	4.720.....	4,477,496.....	.....	.....	.....	.....	.....	.....11,460,000.....	.01/14/2011.....
00-1101725.....		ALBUQUERQUE.....	NM.....	.....	.01/31/2011.....	5.500.....	2,331,643.....	.....	.....	.....	.....	.....	.....5,785,000.....	.12/31/2010.....
00-1101726.....		COLUMBUS.....	OH.....	S.....	.12/29/2010.....	5.000.....	17,347,328.....	.....	.....	.....	.....	.....	.....27,530,000.....	.12/21/2010.....
00-1101727.....		WEST BABYLON.....	NY.....	.....	.02/15/2011.....	6.150.....	3,056,118.....	.....	.....	.....	.....	.....	.....5,451,000.....	.01/31/2011.....
00-1101728.....		COLUMBUS.....	OH.....	S.....	.06/08/2011.....	5.000.....	2,016,284.....	.....	.....	.....	.....	.....	.....27,530,000.....	.12/21/2010.....
00-1101729.....		UPPER ARLINGTON.....	OH.....	.....	.07/15/2011.....	5.800.....	36,183,509.....	.....	.....	.....	.....	.....	.....53,200,000.....	.07/01/2011.....
00-1101733.....		BIRMINGHAM.....	AL.....	.....	.03/11/2011.....	6.350.....	21,412,492.....	.....	.....	.....	.....	.....	.....31,510,000.....	.03/01/2011.....
00-1101734.....		BIRMINGHAM.....	AL.....	.....	.07/08/2011.....	10.000.....	1,017,016.....	.....	.....	.....	.....	.....	.....31,510,000.....	.03/01/2011.....
00-1101736.....		SHAWNEE.....	KS.....	.....	.03/01/2011.....	5.530.....	3,447,661.....	.....	.....	.....	.....	.....	.....5,650,000.....	.02/24/2011.....
00-1101738.....		FLORHAM PARK.....	NJ.....	.....	.06/02/2011.....	5.450.....	19,583,664.....	.....	.....	.....	.....	.....	.....28,420,000.....	.05/17/2011.....
00-1101743.....		CHAPEL HILL.....	NC.....	.....	.11/15/2011.....	6.150.....	7,572,607.....	.....	.....	.....	.....	.....	.....14,820,000.....	.07/11/2011.....
00-1101746.....		MESA.....	AZ.....	.....	.05/20/2011.....	5.650.....	2,716,327.....	.....	.....	.....	.....	.....	.....4,630,000.....	.05/13/2011.....
00-1101747.....		IRVINE.....	CA.....	.....	.05/02/2011.....	5.500.....	7,417,236.....	.....	.....	.....	.....	.....	.....16,110,000.....	.04/19/2011.....
00-1101750.....		BUFFALO GROVE.....	IL.....	.....	.05/05/2011.....	5.250.....	1,803,435.....	.....	.....	.....	.....	.....	.....3,340,000.....	.04/18/2011.....

E04.6

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1101751.....		WOOD DALE.....	IL.....		.05/05/2011	5.250	4,269,764						6,780,000	.04/18/2011
00-1101753.....		HOUSTON.....	TX.....		.06/29/2011	5.530	12,964,571						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	8,661,899						14,290,000	.05/17/2011
00-1101757.....		WOODINVILLE.....	WA.....		.07/13/2011	4.390	5,369,724						12,970,000	.07/11/2011
00-1101758.....		TOLUCA LAKE.....	CA.....		.06/14/2011	4.550	3,503,464						5,070,000	.05/31/2011
00-1101760.....		WOOD DALE.....	IL.....		.05/05/2011	5.250	2,472,021						3,890,000	.04/18/2011
00-1101761.....		WOOD DALE.....	IL.....		.05/05/2011	5.250	4,928,398						8,380,000	.04/18/2011
00-1101762.....		WOOD DALE.....	IL.....		.05/05/2011	5.250	3,747,399						6,110,000	.04/18/2011
00-1101763.....		CINCINNATI.....	OH.....		.08/30/2011	5.180	14,511,542						22,000,000	.09/01/2011
00-1101765.....		CHICAGO.....	IL.....		.08/31/2011	4.390	5,458,503						18,290,000	.08/23/2011
00-1101767.....		GREENFIELD.....	WI.....		.09/12/2011	5.150	9,677,079						15,450,000	.09/01/2011
00-1101771.....		CINCINNATI.....	OH.....		.07/27/2011	4.960	5,305,418						7,750,000	.07/21/2011
00-1101772.....		PARKER.....	CO.....		.09/01/2011	4.450	14,882,963						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	5,429,588						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	18,622,974						28,006,667	.09/13/2011
00-1101782.....		LAGUNA HILLS.....	CA.....		.10/11/2011	4.610	9,585,273						16,290,000	.10/10/2011
00-1101783.....		MISSION VIEJO.....	CA.....		.12/15/2011	4.680	4,546,780						7,420,000	.10/10/2011
00-1101784.....		SEATTLE.....	WA.....		.09/30/2011	4.900	6,665,667						10,200,000	.09/29/2011
00-1101786.....		PITTSBURGH.....	PA.....		.09/23/2011	5.250	29,341,636						42,540,000	.09/09/2011
00-1101788.....		WEST CHESTER.....	PA.....		.10/31/2011	4.350	7,438,374						11,630,000	.09/30/2011
00-1101789.....		LENEXA.....	KS.....		.12/08/2011	5.100	7,675,763						13,430,000	.11/21/2011
00-1101791.....		WAUSAU.....	WI.....		.11/22/2011	5.000	4,554,878						7,050,000	.10/27/2011
00-1101792.....		LEXINGTON.....	KY.....		.02/07/2012	5.150	4,055,316						7,040,000	.01/10/2012
00-1101793.....		SAN ANTONIO.....	TX.....		.10/21/2011	6.500	617,589						20,530,000	.10/18/2011
00-1101794.....		RALEIGH.....	NC.....		.11/21/2011	4.500	4,561,344						6,600,000	.11/03/2011
00-1101799.....		MIDDLE RIVER.....	MD.....		.02/02/2012	5.150	4,501,563						6,610,000	.01/27/2012
00-1101800.....		CHICAGO.....	IL.....		.11/30/2011	4.750	16,805,430						26,800,714	.11/28/2011
00-1101802.....		COLUMBUS.....	OH.....	S.....	.12/01/2011	4.900	11,307,236						18,830,000	.11/07/2011
00-1101803.....		HOUSTON.....	TX.....		.11/16/2011	4.040	17,685,209						24,040,000	.11/07/2011
00-1101806.....		CITY OF INDUSTRY.....	CA.....		.12/12/2011	4.890	5,379,449						9,380,000	.12/06/2011
00-1101807.....		LAGRANGE.....	KY.....		.12/14/2011	4.790	3,139,966						5,220,000	.12/01/2011
00-1101808.....		GAITHERSBURG.....	MD.....		.12/13/2011	4.550	10,000,000						16,984,615	.11/29/2011
00-1101811.....		BUFORD.....	GA.....		.12/20/2011	3.750	27,264,863						36,620,000	.12/12/2011
00-1101812.....		PLATTEVILLE.....	WI.....		.01/25/2012	5.030	5,002,929						9,450,000	.01/10/2012
00-1101816.....		ATLANTA.....	GA.....		.03/01/2012	3.990	45,280,922						83,240,000	.02/14/2012
00-1101817.....		OAKLAND.....	CA.....		.06/27/2012	4.000	9,748,419						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	25,041,726						32,200,000	.02/27/2012
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	6,050,513						12,460,000	.05/14/2012

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1101826.....		BEDMINSTER.....	NJ.....	.....	04/19/2012	4.640	8,116,109	.....	.....	.....	.....	.....	12,590,000	04/10/2012
00-1101828.....		DYER.....	IN.....	.....	04/05/2012	4.500	1,852,497	.....	.....	.....	.....	.....	4,700,000	03/27/2012
00-1101830.....		PITTSBURGH.....	PA.....	.....	05/03/2012	5.000	4,251,303	.....	.....	.....	.....	.....	7,040,000	04/30/2012
00-1101831.....		COMMACK.....	NY.....	.....	04/25/2012	4.150	4,379,720	.....	.....	.....	.....	.....	19,080,000	04/19/2012
00-1101832.....		CENTEREACH.....	NY.....	.....	06/29/2012	4.850	15,134,680	.....	.....	.....	.....	.....	23,890,000	06/13/2012
00-1101833.....		COLUMBIA.....	SC.....	.....	05/03/2012	4.750	2,825,211	.....	.....	.....	.....	.....	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	5,718,802	.....	.....	.....	.....	.....	8,270,000	04/26/2012
00-1101838.....		ANN ARBOR.....	MI.....	.....	04/27/2012	4.680	14,683,714	.....	.....	.....	.....	.....	21,380,000	04/25/2012
00-1101839.....		WASHINGTON.....	DC.....	.....	09/17/2012	4.450	22,701,120	.....	.....	.....	.....	.....	34,010,000	08/15/2012
00-1101846.....		CHARLOTTESVILLE.....	VA.....	.....	05/01/2012	4.520	4,131,069	.....	.....	.....	.....	.....	6,290,000	04/25/2012
00-1101847.....		BRENTWOOD.....	TN.....	.....	11/08/2012	4.740	8,160,428	.....	.....	.....	.....	.....	12,370,000	06/14/2012
00-1101848.....		CINCINNATI.....	OH.....	.....	07/20/2012	4.580	20,104,182	.....	.....	.....	.....	.....	29,000,000	06/22/2012
00-1101852.....		OCEANSIDE.....	CA.....	.....	06/28/2012	4.500	4,968,092	.....	.....	.....	.....	.....	7,660,000	06/04/2012
00-1101855.....		CINCINNATI.....	OH.....	.....	10/22/2012	4.250	4,950,000	.....	.....	.....	.....	.....	8,640,000	09/14/2012
00-1101856.....		CINCINNATI.....	OH.....	.....	10/22/2012	4.250	4,050,000	.....	.....	.....	.....	.....	6,890,000	09/14/2012
00-1101857.....		CINCINNATI.....	OH.....	.....	10/22/2012	4.250	2,950,000	.....	.....	.....	.....	.....	5,050,000	09/14/2012
00-1101858.....		CINCINNATI.....	OH.....	.....	10/22/2012	4.250	15,550,000	.....	.....	.....	.....	.....	28,000,000	09/14/2012
00-1101860.....		MILWAUKEE.....	WI.....	.....	06/15/2012	4.250	9,980,810	.....	.....	.....	.....	.....	15,810,000	06/11/2012
00-1101861.....		REDMOND.....	WA.....	.....	06/08/2012	4.250	22,627,660	.....	.....	.....	.....	.....	30,560,000	05/08/2012
00-1101863.....		MULLICA HILL.....	NJ.....	.....	06/20/2012	4.800	4,580,000	.....	.....	.....	.....	.....	7,580,000	06/13/2012
00-1101865.....		COLUMBUS.....	OH.....	.....	08/09/2012	5.250	6,752,507	.....	.....	.....	.....	.....	13,310,000	10/21/2015
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	27,472,175	.....	.....	.....	.....	.....	39,680,000	07/10/2012
00-1101870.....		PORTLAND.....	OR.....	.....	09/25/2012	3.950	3,775,424	.....	.....	.....	.....	.....	9,720,000	08/03/2012
00-1101872.....		SAN DIEGO.....	CA.....	.....	10/10/2012	4.150	4,902,582	.....	.....	.....	.....	.....	9,440,000	08/21/2012
00-1101873.....		CINCINNATI.....	OH.....	.....	08/23/2012	4.550	11,373,864	.....	.....	.....	.....	.....	21,390,000	07/16/2012
00-1101874.....		FT. THOMAS.....	KY.....	.....	08/23/2012	4.550	8,044,929	.....	.....	.....	.....	.....	15,050,000	07/16/2012
00-1101875.....		GRANDVIEW.....	MO.....	.....	07/25/2012	4.300	10,908,365	.....	.....	.....	.....	.....	16,770,000	07/16/2012
00-1101876.....		CARLSBAD.....	CA.....	.....	06/22/2012	3.800	17,531,412	.....	.....	.....	.....	.....	24,740,000	06/13/2012
00-1101879.....		BOULDER.....	CO.....	.....	08/01/2012	4.150	3,903,648	.....	.....	.....	.....	.....	7,190,000	07/24/2012
00-1101881.....		NASHVILLE.....	TN.....	.....	09/10/2012	4.600	4,636,286	.....	.....	.....	.....	.....	6,970,000	08/03/2012
00-1101882.....		REDONDO BEACH.....	CA.....	.....	04/03/2013	4.080	4,569,930	.....	.....	.....	.....	.....	15,040,000	08/22/2012
00-1101883.....		STUDIO CITY.....	CA.....	.....	03/05/2013	4.080	4,467,281	.....	.....	.....	.....	.....	11,110,000	08/22/2012
00-1101884.....		BUFFALO GROVE.....	IL.....	.....	08/21/2012	5.000	3,344,575	.....	.....	.....	.....	.....	5,170,000	08/15/2012
00-1101888.....		RALEIGH.....	NC.....	.....	09/28/2012	4.000	5,650,401	.....	.....	.....	.....	.....	8,191,304	09/19/2012
00-1101890.....		NEWPORT BEACH.....	CA.....	.....	10/12/2012	3.870	23,082,762	.....	.....	.....	.....	.....	34,270,000	09/05/2012
00-1101893.....		FORT WORTH.....	TX.....	.....	10/01/2012	4.050	9,452,784	.....	.....	.....	.....	.....	13,120,000	08/20/2012
00-1101894.....		COLUMBUS.....	OH.....	S.....	11/13/2012	4.750	22,583,147	.....	.....	.....	.....	.....	34,726,000	10/09/2012
00-1101895.....		CHARLESTON.....	SC.....	.....	11/13/2012	4.380	7,154,437	.....	.....	.....	.....	.....	10,070,000	10/29/2012
00-1101898.....		NEW YORK.....	NY.....	.....	11/15/2012	4.290	28,426,449	.....	.....	.....	.....	.....	47,500,000	10/17/2012
00-1101899.....		NEW YORK.....	NY.....	.....	11/15/2012	8.500	4,435,542	.....	.....	.....	.....	.....	47,500,000	10/17/2012
00-1101900.....		BELLEVUE.....	WA.....	.....	12/06/2012	4.000	11,443,020	.....	.....	.....	.....	.....	15,495,000	11/08/2012
00-1101901.....		NASHVILLE.....	TN.....	.....	03/14/2013	4.300	5,434,496	.....	.....	.....	.....	.....	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

E04.8

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1101904.....		WOODLAND.....	CA.....	.....	10/24/2012	3.900	6,442,273	.....	.....	.....	.....	.....	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	11,793,285	.....	.....	.....	.....	.....	27,920,000	02/14/2013
00-1101909.....		IRVINE.....	CA.....	.....	11/30/2012	3.950	42,504,137	.....	.....	.....	.....	.....	62,860,000	10/12/2012
00-1101912.....		COLUMBUS.....	OH.....	S.....	12/19/2012	4.100	26,507,336	.....	.....	.....	.....	.....	40,290,000	11/29/2012
00-1101913.....		SALT LAKE CITY.....	UT.....	.....	11/13/2012	3.900	2,232,756	.....	.....	.....	.....	.....	6,000,000	11/07/2012
00-1101914.....		LOGAN.....	UT.....	.....	11/13/2012	4.000	5,084,032	.....	.....	.....	.....	.....	8,020,000	11/07/2012
00-1101920.....		CHANDLER.....	AZ.....	.....	12/20/2012	4.470	5,727,624	.....	.....	.....	.....	.....	11,650,000	12/14/2012
00-1101921.....		MAPLE VALLEY.....	WA.....	.....	01/14/2013	4.160	12,197,925	.....	.....	.....	.....	.....	19,540,000	12/31/2012
00-1101922.....		JUANITA.....	WA.....	.....	02/07/2013	3.850	7,510,748	.....	.....	.....	.....	.....	13,910,000	12/31/2012
00-1101924.....		TUSTIN.....	CA.....	.....	12/05/2012	3.790	20,515,120	.....	.....	.....	.....	.....	36,400,000	11/28/2012
00-1101927.....		BRICK.....	NJ.....	.....	12/12/2012	3.860	21,743,527	.....	.....	.....	.....	.....	32,044,884	11/28/2012
00-1101928.....		ANAHEIM.....	CA.....	.....	12/14/2012	3.840	30,246,162	.....	.....	.....	.....	.....	42,734,100	12/10/2012
00-1101929.....		IRVINE.....	CA.....	.....	01/03/2013	4.000	3,608,062	.....	.....	.....	.....	.....	7,030,000	12/19/2012
00-1101930.....		KANSAS CITY.....	MO.....	.....	02/05/2013	4.000	2,796,248	.....	.....	.....	.....	.....	4,780,000	01/29/2013
00-1101931.....		CHICAGO.....	IL.....	.....	01/22/2013	4.000	5,321,891	.....	.....	.....	.....	.....	8,570,000	01/08/2013
00-1101933.....		PITTSBURGH.....	PA.....	.....	12/21/2012	4.450	6,151,556	.....	.....	.....	.....	.....	8,930,000	12/18/2012
00-1101934.....		SCOTTSDALE.....	AZ.....	.....	05/01/2013	3.500	14,850,185	.....	(35,859)	.....	.....	.....	20,210,000	04/18/2013
00-1101935.....		WASHINGTON.....	DC.....	.....	03/14/2013	3.630	19,089,352	.....	.....	.....	.....	.....	52,390,000	02/26/2013
00-1101938.....		GRIMES.....	IA.....	.....	03/27/2013	4.600	4,415,451	.....	.....	.....	.....	.....	5,910,000	03/21/2013
00-1101941.....		GRANDVIEW.....	OH.....	S.....	05/30/2013	3.800	15,630,745	.....	.....	.....	.....	.....	23,010,000	05/16/2013
00-1101944.....		OMAHA.....	NE.....	.....	03/07/2013	4.050	5,235,065	.....	.....	.....	.....	.....	8,070,000	03/01/2013
00-1101946.....		MCLEAN.....	VA.....	.....	08/02/2013	3.750	10,055,198	.....	.....	.....	.....	.....	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	7,458,157	.....	.....	.....	.....	.....	11,470,000	02/14/2013
00-1101951.....		WOODLAND HILLS.....	CA.....	.....	09/03/2013	4.230	9,136,721	.....	.....	.....	.....	.....	13,590,000	03/05/2013
00-1101953.....		FREDERICKSBURG.....	VA.....	.....	03/20/2013	4.290	6,188,303	.....	.....	.....	.....	.....	10,450,000	02/26/2013
00-1101954.....		WEST DES MOINES.....	IA.....	.....	04/24/2013	4.320	6,480,651	.....	.....	.....	.....	.....	8,870,000	04/15/2013
00-1101955.....		WASHINGTON.....	DC.....	.....	04/15/2013	2.750	14,849,012	.....	(17,078)	.....	.....	.....	40,220,000	03/26/2013
00-1101956.....		CHINO.....	CA.....	.....	04/11/2013	4.490	6,087,298	.....	.....	.....	.....	.....	9,210,000	03/14/2013
00-1101957.....		CINCINNATI.....	OH.....	.....	05/31/2013	4.000	17,987,628	.....	11,869	.....	.....	.....	25,330,000	04/30/2013
00-1101958.....		PITTSBURGH.....	PA.....	.....	03/22/2013	3.980	11,890,870	.....	.....	.....	.....	.....	17,540,000	03/18/2013
00-1101959.....		SAN MATEO.....	CA.....	.....	06/03/2013	4.340	7,189,739	.....	.....	.....	.....	.....	11,280,000	05/30/2013
00-1101960.....		OMAHA.....	NE.....	.....	04/03/2013	4.160	3,649,627	.....	.....	.....	.....	.....	5,380,000	03/15/2013
00-1101963.....		PORT ORANGE.....	FL.....	.....	04/11/2013	4.500	6,370,514	.....	.....	.....	.....	.....	12,510,000	04/09/2013
00-1101964.....		BELLMORE.....	NY.....	.....	04/24/2013	4.250	6,302,615	.....	.....	.....	.....	.....	14,800,000	04/19/2013
00-1101965.....		SAN FRANCISCO.....	CA.....	.....	06/04/2013	3.740	4,771,402	.....	.....	.....	.....	.....	8,040,000	05/29/2013
00-1101966.....		HUNTINGTON BEACH.....	CA.....	.....	07/01/2013	4.270	4,596,791	.....	.....	.....	.....	.....	9,140,000	05/09/2013
00-1101967.....		SAN DIEGO.....	CA.....	.....	04/30/2013	4.300	2,388,293	.....	.....	.....	.....	.....	4,660,000	04/18/2013
00-1101970.....		KNOXVILLE.....	TN.....	.....	07/03/2013	4.660	10,521,296	.....	.....	.....	.....	.....	14,920,000	06/11/2013
00-1101971.....		FARMINGTON HILLS.....	MI.....	.....	08/20/2013	4.310	7,768,527	.....	.....	.....	.....	.....	13,170,000	07/09/2013
00-1101972.....		CHAPEL HILL.....	NC.....	.....	05/17/2013	4.640	6,436,553	.....	.....	.....	.....	.....	10,000,000	05/13/2013
00-1101973.....		CAMERON PARK.....	CA.....	.....	08/28/2013	4.260	10,860,460	.....	.....	.....	.....	.....	17,080,000	07/08/2013
00-1101976.....		CITY OF INDUSTRY.....	CA.....	.....	07/09/2013	3.850	24,028,063	.....	.....	.....	.....	.....	38,100,000	05/24/2013

E04.9

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
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1101977.....		ANN ARBOR.....	MI.....		.07/01/2013	3.530	14,290,185						21,490,000	.05/16/2013
00-1101978.....		FREDERICK.....	MD.....		.06/27/2013	3.680	29,769,864						45,700,000	.05/29/2013
00-1101979.....		SEATTLE.....	WA.....		.08/01/2013	3.750	18,361,754						27,102,857	.06/27/2013
00-1101980.....		NASHVILLE.....	TN.....		.07/02/2013	3.930	47,784,705						65,210,000	.06/24/2013
00-1101982.....		NEWPORT BEACH.....	CA.....		.06/11/2013	3.950	3,249,859						4,730,000	.05/16/2013
00-1101984.....		WEST VALLEY CITY.....	UT.....		.05/31/2013	3.650	6,758,668						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	7,914,873						16,040,000	.05/28/2013
00-1101989.....		SALEM.....	OR.....		.08/05/2013	3.700	13,402,005						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	8,646,149						11,490,000	.07/24/2013
00-1101993.....		ROCHESTER.....	MN.....		.10/01/2013	4.120	26,928,035						39,770,000	.08/06/2013
00-1101994.....		TIGARD.....	OR.....		.08/21/2013	3.750	8,041,595		33,839				13,380,000	.07/19/2013
00-1101995.....		MENLO PARK.....	CA.....		.06/10/2013	3.200	28,502,371						83,370,000	.06/05/2013
00-1101996.....		MIDDLEBURG HEIGHTS.....	OH.....		.07/17/2013	4.030	6,744,190						9,910,000	.06/27/2013
00-1101997.....		LEXINGTON.....	KY.....		.03/03/2014	3.890	12,777,652						28,070,000	.09/05/2013
00-1101998.....		WINSTON SALEM.....	NC.....		.07/02/2013	3.790	10,262,549						16,557,000	.06/27/2013
00-1102000.....		NEW BEDFORD.....	MA.....		.08/12/2013	3.930	10,509,055						14,390,000	.08/05/2013
00-1102001.....		BROOKLINE (BOSTON).....	MA.....		.07/02/2013	3.530	8,684,847						12,520,000	.06/27/2013
00-1102003.....		JUPITER.....	FL.....		.09/17/2013	4.470	16,001,124						23,150,000	.08/23/2013
00-1102005.....		MOON TOWNSHIP.....	PA.....		.07/01/2013	3.910	10,341,888						16,280,000	.06/20/2013
00-1102006.....		GREEN (UNIONTOWN).....	OH.....		.06/28/2013	4.050	12,042,783						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	5,603,167						10,150,000	.07/01/2013
00-1102011.....		MANSFIELD.....	TX.....		.11/25/2013	4.270	24,280,390						35,560,000	.06/27/2013
00-1102013.....		TULSA.....	OK.....		.09/25/2013	4.600	19,776,711						43,610,000	.02/16/2015
00-1102015.....		BOSTON.....	MA.....		.07/30/2013	3.630	14,102,363						47,100,000	.07/23/2013
00-1102016.....		ANN ARBOR.....	MI.....		.08/01/2013	3.920	6,896,062						12,740,000	.07/24/2013
00-1102017.....		ORLANDO.....	FL.....		.07/16/2013	3.180	17,861,203		48,818				25,336,115	.06/14/2013
00-1102021.....		EVANSTON.....	IL.....		.09/09/2013	4.890	2,378,462						4,600,000	.08/22/2013
00-1102024.....		LAS VEGAS.....	NV.....		.10/11/2013	4.380	2,794,853						4,923,577	.10/03/2013
00-1102027.....		OWASSO.....	OK.....		.10/10/2013	4.420	21,620,377						29,450,000	.09/26/2013
00-1102028.....		MOORE.....	OK.....		.10/10/2013	4.420	16,911,490						28,535,985	.09/26/2013
00-1102029.....		BROKEN ARROW.....	OK.....		.10/10/2013	4.420	10,131,243						14,667,446	.09/26/2013
00-1102030.....		LOS ANGELES.....	CA.....		.09/03/2013	4.830	4,992,653						7,760,000	.08/19/2013
00-1102031.....		PASADENA.....	CA.....		.09/03/2013	4.830	2,377,454						5,750,000	.08/19/2013
00-1102033.....		EDWARDSVILLE.....	KS.....		.10/31/2013	3.450	11,169,757						16,800,000	.10/08/2013
00-1102035.....		HIGHLAND PARK.....	TX.....		.07/17/2013	4.530	13,459,559						19,390,000	.06/27/2013
00-1102037.....		INDEPENDENCE TWP.....	MI.....		.09/05/2013	4.550	9,553,254						13,487,805	.08/27/2013
00-1102038.....		LONE TREE.....	CO.....		.08/29/2013	4.550	21,354,000						34,500,000	.08/13/2013
00-1102040.....		CARSON.....	CA.....		.08/29/2013	4.450	4,267,663						7,920,000	.08/26/2013
00-1102041.....		SPARTANBURG.....	SC.....		.10/23/2013	4.630	7,416,288						12,700,000	.10/16/2013
00-1102043.....		GRAPEVINE.....	TX.....		.12/05/2013	4.880	29,055,269						40,050,000	.10/23/2013
00-1102045.....		DENVER.....	CO.....		.02/13/2014	4.730	36,951,590						66,230,000	.10/11/2013
00-1102046.....		EAST ISLIP.....	NY.....		.11/21/2013	4.550	13,318,368						24,680,000	.10/30/2013

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1102050.....		CHINO.....	CA.....	.....	12/30/2013	4.390	10,646,094	.....	.....	.....	.....	.....	15,080,000	11/18/2013
00-1102051.....		GAINESVILLE.....	FL.....	.....	11/01/2013	4.500	13,263,620	.....	.....	.....	.....	.....	18,032,727	10/28/2013
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	18,898,254	.....	.....	(59,477)	.....	.....	33,010,000	10/17/2013
00-1102065.....		SEATTLE.....	WA.....	.....	11/01/2013	4.570	4,153,651	.....	.....	.....	.....	.....	6,720,000	10/22/2013
00-1102066.....		TUKWILA.....	WA.....	.....	11/01/2013	4.720	5,756,068	.....	.....	(17,273)	.....	.....	7,760,000	10/22/2013
00-1102067.....		FARGO.....	ND.....	.....	02/03/2014	4.450	4,664,664	.....	.....	.....	.....	.....	8,070,000	01/17/2014
00-1102068.....		PIKESVILLE.....	MD.....	.....	10/30/2013	5.170	3,827,546	.....	.....	.....	.....	.....	5,650,000	10/24/2013
00-1102071.....		OWASSO.....	OK.....	.....	11/27/2013	3.890	13,049,334	.....	.....	(46,414)	.....	.....	22,630,000	11/15/2013
00-1102073.....		NORMAN.....	OK.....	.....	11/07/2013	4.930	9,382,706	.....	.....	.....	.....	.....	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	25,639,430	.....	.....	(78,192)	.....	.....	38,050,000	10/23/2013
00-1102079.....		TEMPE.....	AZ.....	.....	12/16/2013	4.250	26,704,714	.....	.....	(36,667)	.....	.....	35,450,000	11/25/2013
00-1102084.....		WOODSTOCK.....	GA.....	.....	01/09/2014	4.890	26,662,791	.....	.....	.....	.....	.....	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	11,263,948	.....	.....	.....	.....	.....	15,830,000	03/07/2014
00-1102088.....		MADISON.....	WI.....	.....	02/03/2014	4.960	2,366,237	.....	.....	.....	.....	.....	3,510,000	01/13/2014
00-1102089.....		HUNTINGTON BEACH.....	CA.....	.....	01/03/2014	5.240	4,277,942	.....	.....	.....	.....	.....	5,910,000	12/04/2013
00-1102092.....		SANDY.....	OR.....	.....	04/07/2014	5.000	2,147,846	.....	.....	.....	.....	.....	2,940,000	12/06/2013
00-1102093.....		CHATTANOOGA.....	TN.....	.....	02/07/2014	4.970	3,407,587	.....	.....	.....	.....	.....	4,810,000	01/06/2014
00-1102094.....		CHATTANOOGA.....	TN.....	.....	02/07/2014	4.870	3,594,717	.....	.....	.....	.....	.....	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	32,120,641	.....	.....	.....	.....	.....	68,280,317	11/20/2013
00-1102100.....		SAN DIEGO.....	CA.....	.....	12/12/2013	5.050	7,870,664	.....	.....	.....	.....	.....	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	7,153,978	.....	.....	.....	.....	.....	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	10,852,349	.....	.....	.....	.....	.....	14,720,000	12/06/2013
00-1102107.....		ADDISON.....	IL.....	.....	12/19/2013	4.470	5,930,100	.....	.....	.....	.....	.....	12,960,000	12/05/2013
00-1102108.....		WAUKEE.....	IA.....	.....	12/20/2013	4.700	16,578,506	.....	.....	.....	.....	.....	26,300,000	12/20/2013
00-1102109.....		BROOKLYN.....	NY.....	.....	12/20/2013	4.340	12,094,371	.....	.....	.....	.....	.....	19,100,000	12/05/2013
00-1102110.....		PITTSBURGH.....	PA.....	.....	06/05/2014	4.840	22,263,091	.....	.....	.....	.....	.....	32,330,000	01/31/2014
00-1102111.....		FORT COLLINS.....	CO.....	.....	01/23/2014	4.600	8,615,167	.....	.....	.....	.....	.....	12,650,000	01/17/2014
00-1102113.....		WILLIAMSVILLE.....	NY.....	.....	12/23/2013	4.610	4,082,647	.....	.....	.....	.....	.....	6,550,000	12/09/2013
00-1102115.....		LEXINGTON.....	KY.....	.....	01/10/2014	4.920	2,740,423	.....	.....	.....	.....	.....	4,780,000	12/18/2013
00-1102116.....		CHARLOTTE.....	NC.....	.....	01/22/2014	4.580	51,424,513	.....	.....	.....	.....	.....	68,890,000	12/17/2013
00-1102117.....		BOSTON.....	MA.....	.....	06/02/2014	4.450	23,441,441	.....	.....	.....	.....	.....	42,950,000	05/22/2014
00-1102119.....		REDONDO BEACH.....	CA.....	.....	12/19/2013	2.070	15,000,000	.....	.....	.....	.....	.....	23,010,000	12/10/2013
00-1102121.....		AUBURN HILLS.....	MI.....	.....	01/29/2014	5.020	17,416,131	.....	.....	.....	.....	.....	24,250,000	01/17/2014
00-1102124.....		DALLAS.....	TX.....	.....	01/29/2014	2.040	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

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1102126.....		GRIMES.....	IA.....	.....	03/06/2014	4.900	4,340,500	.....	.....	.....	.....	.....	6,000,000	02/20/2014
00-1102127.....		BOUNTIFUL.....	UT.....	.....	02/13/2014	4.810	12,062,643	.....	.....	.....	.....	.....	17,380,000	01/31/2014
00-1102128.....		ONTARIO.....	CA.....	.....	04/22/2014	4.540	7,717,240	.....	.....	.....	.....	.....	11,320,000	03/14/2014
00-1102129.....		PHOENIX.....	AZ.....	.....	01/30/2014	3.580	5,885,081	.....	.....	.....	.....	.....	8,520,000	01/27/2014
00-1102132.....		PITTSBURGH.....	PA.....	.....	03/31/2014	4.680	9,262,348	.....	.....	.....	.....	.....	12,970,000	02/24/2014
00-1102133.....		BALTIMORE.....	MD.....	.....	03/10/2014	4.730	53,446,903	.....	.....	.....	.....	.....	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	8,101,642	.....	.....	.....	.....	.....	11,700,000	03/25/2014
00-1102138.....		CANONSBURG.....	PA.....	.....	03/12/2014	5.320	11,793,471	.....	.....	.....	.....	.....	16,930,000	03/06/2014
00-1102139.....		ONTARIO.....	CA.....	.....	04/10/2014	4.800	4,105,160	.....	.....	.....	.....	.....	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	19,839,677	.....	.....	.....	.....	.....	53,290,000	07/25/2014
00-1102145.....		CHARLOTTESVILLE.....	VA.....	.....	04/10/2014	4.650	3,606,708	.....	.....	.....	.....	.....	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	4,103,942	.....	.....	.....	.....	.....	9,930,000	05/23/2014
00-1102150.....		LITTLE ROCK.....	AR.....	.....	06/24/2014	4.650	5,255,703	.....	.....	.....	.....	.....	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	21,990,912	.....	.....	.....	.....	.....	34,120,000	05/30/2014
00-1102156.....		LOS ANGELES.....	CA.....	.....	05/16/2014	4.080	7,059,184	.....	.....	.....	.....	.....	10,250,000	05/05/2014
00-1102158.....		PORTLAND.....	OR.....	.....	05/15/2014	2.270	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	11,599,539	.....	.....	.....	.....	.....	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	6,047,785	.....	.....	.....	.....	.....	11,180,000	07/15/2014
00-1102165.....		FRANKLIN PARK.....	IL.....	.....	07/29/2014	4.470	4,462,519	.....	.....	.....	.....	.....	5,910,000	07/15/2014
00-1102167.....		HENDERSON.....	NV.....	.....	06/02/2014	3.500	2,801,123	.....	.....	.....	.....	.....	4,070,000	05/23/2014
00-1102168.....		LEXINGTON.....	KY.....	.....	06/18/2014	4.350	7,135,075	.....	.....	.....	.....	.....	15,020,000	06/02/2014
00-1102169.....		ST. LOUIS.....	MO.....	.....	08/22/2014	4.360	10,085,929	.....	.....	.....	.....	.....	14,380,000	08/04/2014
00-1102170.....		WATERLOO.....	IL.....	.....	08/22/2014	4.340	6,141,639	.....	.....	.....	.....	.....	8,870,000	08/04/2014
00-1102171.....		FLOWER MOUND.....	TX.....	.....	07/23/2014	4.340	3,290,003	.....	.....	.....	.....	.....	5,070,000	07/08/2014
00-1102173.....		LEXINGTON.....	KY.....	.....	09/12/2014	4.230	10,071,089	.....	.....	.....	.....	.....	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
00-1102179.....		COLUMBUS.....	OH.....	.....	01/02/2015	4.360	2,510,988	.....	.....	.....	.....	.....	3,830,000	09/02/2014
00-1102184.....		CHEVY CHASE.....	MD.....	.....	07/29/2014	3.950	14,518,020	.....	.....	.....	.....	.....	101,700,000	06/18/2014
00-1102185.....		CHEVY CHASE.....	MD.....	.....	07/29/2014	3.950	14,518,020	.....	.....	.....	.....	.....	72,260,000	06/18/2014
00-1102186.....		MESA.....	AZ.....	.....	07/14/2014	3.500	20,754,592	.....	(1,190)	.....	.....	.....	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	14,542,368	.....	.....	.....	.....	.....	21,402,000	08/11/2014
00-1102193.....		OCALA.....	FL.....	.....	09/11/2014	3.900	20,893,322	.....	.....	.....	.....	.....	28,690,000	08/14/2014
00-1102196.....		SAN DIEGO.....	CA.....	.....	12/15/2014	4.280	1,465,717	.....	.....	.....	.....	.....	5,560,000	11/14/2014
00-1102197.....		VISTA.....	CA.....	.....	12/15/2014	4.280	3,444,435	.....	.....	.....	.....	.....	9,540,000	11/11/2014
00-1102198.....		VISTA.....	CA.....	.....	12/15/2014	4.280	3,151,292	.....	.....	.....	.....	.....	8,540,000	11/10/2014

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1102199.....		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
00-1102204.....		ST CLAIR SHORES.....	MI.....		.04/30/2015	4.410	11,252,155						14,520,000	.12/09/2014
00-1102205.....		GREENVILLE.....	SC.....		.08/06/2014	3.650	24,112,800		(17,778)				32,370,000	.07/24/2014
00-1102206.....		GREENVILLE.....	SC.....		.10/22/2014	3.930	12,258,216						16,960,000	.10/08/2014
00-1102208.....		SANTA CLARA.....	CA.....		.12/04/2014	3.840	45,167,174						67,050,000	.11/14/2014
00-1102211.....		HENDERSON.....	NV.....		.07/25/2014	2.490	29,200,000						43,300,000	.07/30/2014
00-1102213.....		TEMPE.....	AZ.....		.11/03/2014	3.850	19,746,708		(41,371)				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	32,369,374						42,930,000	.10/14/2014
00-1102222.....		COLLEGE STATION.....	TX.....		.12/01/2014	2.420	9,122,710						14,460,000	.10/31/2014
00-1102223.....		AMERICAN CANYON.....	CA.....		.11/03/2014	3.780	7,803,891						13,540,000	.10/01/2014
00-1102224.....		TOWN & COUNTRY.....	MO.....		.09/17/2014	3.880	8,259,485						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	9,136,863						12,800,000	.09/26/2014
00-1102231.....		CINCINNATI.....	OH.....		.01/28/2015	4.120	7,850,000						10,680,000	.11/06/2014
00-1102232.....		REHOBETH BEACH.....	DE.....		.12/08/2014	4.170	10,276,969						15,780,000	.09/16/2014
00-1102235.....		LOS ANGELES.....	CA.....		.09/17/2014	4.750	2,140,982						3,050,000	.09/02/2014
00-1102238.....		COLUMBUS.....	OH.....		.09/30/2014	4.330	10,770,179						14,700,000	.09/22/2014
00-1102242.....		NASHVILLE.....	TN.....		.11/14/2014	4.050	5,028,423						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	4,939,839						8,430,000	.11/24/2014
00-1102249.....		JERICO.....	NY.....		.12/19/2014	3.850	15,243,616						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	5,777,485						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	10,749,755						16,090,000	.12/04/2014
00-1102263.....		DERBY.....	KS.....		.12/01/2014	3.530	10,433,604						19,240,000	.11/10/2014
00-1102265.....		FONTANA.....	CA.....		.12/03/2014	4.090	5,430,879						7,700,000	.11/14/2014
00-1102266.....		SARTELL.....	MN.....		.06/11/2015	4.050	15,844,473						23,000,000	.02/26/2015
00-1102267.....		RIVERSIDE.....	MO.....		.03/12/2015	3.920	13,541,674						18,870,000	.12/11/2014
00-1102268.....		WESTPORT.....	CT.....		.12/11/2014	3.850	9,342,862						13,250,000	.12/01/2014
00-1102269.....		WOODLAND.....	CA.....		.12/04/2014	3.950	6,993,353						11,350,000	.11/25/2014
00-1102270.....		MADISON.....	WI.....		.12/22/2014	3.580	31,000,000						41,960,000	.12/01/2014
00-1102271.....		COLUMBUS.....	OH.....	S.....	.02/17/2015	4.070	44,864,780						63,280,000	.12/12/2014
00-1102272.....		COLUMBUS.....	OH.....	S.....	.02/17/2015	4.070	17,555,784						27,100,000	.12/16/2014
00-1102274.....		EL SEGUNDO.....	CA.....		.04/01/2015	4.250	25,604,981						35,580,000	.12/19/2014
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
00-1102284.....		LYNNFIELD.....	MA.....		.01/15/2015	3.400	34,000,000						54,120,000	.12/03/2014

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
00-1102285.....		DUBLIN.....	OH.....		.12/15/2015	4.680	28,500,000	.....					.....36,390,000	.12/18/2014
00-1102288.....		DENVER.....	CO.....		.02/04/2015	3.780	23,550,000	.....					.....44,210,000	.01/22/2015
00-1102290.....		TULSA.....	OK.....		.03/02/2015	3.980	11,265,403	.....					.....43,610,000	.02/16/2015
00-1102291.....		CARLSBAD.....	CA.....		.01/16/2015	3.700	10,500,000	.....					.....16,810,000	.12/17/2014
00-1102292.....		HAMPTON.....	VA.....		.06/19/2015	4.050	31,884,984	.....					.....44,500,000	.12/22/2014
00-1102293.....		SEATTLE.....	WA.....		.12/30/2014	3.630	16,014,276	.....					.....23,590,000	.11/18/2014
00-1102294.....		CHESAPEAKE.....	VA.....		.12/18/2014	3.860	25,000,000	.....					.....33,320,000	.12/11/2014
00-1102296.....		CLIVE.....	IA.....		.06/22/2015	4.050	17,076,358	.....					.....23,160,000	.03/16/2015
00-1102299.....		CANTON.....	MI.....		.04/30/2015	4.330	15,457,245	.....					.....24,480,000	.02/17/2015
00-1102302.....		CINCINNATI.....	OH.....		.10/13/2015	4.090	21,000,000	.....					.....30,110,000	.01/20/2015
00-1102306.....		CANTON.....	MI.....		.04/30/2015	4.000	1,961,446	.....					.....24,480,000	.02/17/2015
00-1102307.....		NEW YORK.....	NY.....		.05/15/2015	4.140	30,000,000	.....					.....44,470,000	.03/02/2015
00-1102308.....		TUCSON.....	AZ.....		.01/22/2015	3.520	8,463,333	.....					.....14,550,000	.01/09/2015
00-1102316.....		ROCKVILLE.....	MD.....		.06/01/2015	3.650	5,185,079	.....					.....10,970,000	.03/16/2015
00-1102318.....		GRANDVIEW HEIGHTS.....	OH.....	S.....	.03/31/2015	3.800	36,600,000	.....					.....76,600,000	.02/26/2015
00-1102321.....		BALTIMORE.....	MD.....		.03/18/2015	3.530	70,000,000	.....					.....101,119,350	.01/30/2015
00-1102322.....		CINCINNATI.....	OH.....		.09/03/2015	3.900	24,500,000	.....					.....27,380,000	.03/17/2015
00-1102323.....		ANN ARBOR.....	MI.....		.07/01/2015	3.930	17,822,006	.....					.....24,160,000	.03/26/2015
00-1102324.....		CANONSBURG.....	PA.....		.02/27/2015	4.150	9,560,256	.....					.....13,140,000	.02/16/2015
00-1102326.....		BURKE.....	VA.....		.06/22/2015	3.790	16,000,000	.....					.....23,548,800	.05/27/2015
00-1102327.....		FONTANA.....	CA.....		.03/11/2015	3.450	9,725,000	.....					.....13,480,000	.03/09/2015
00-1102328.....		CLEARWATER.....	FL.....		.04/20/2015	3.980	4,400,477	.....					.....6,400,000	.03/26/2015
00-1102329.....		CAYCE.....	SC.....		.03/12/2015	3.400	5,600,000	.....					.....13,440,000	.03/06/2015
00-1102330.....		DUBLIN.....	OH.....		.04/20/2015	3.580	41,500,000	.....					.....58,780,000	.03/12/2015
00-1102334.....		CINCINNATI.....	OH.....		.09/17/2015	3.700	19,000,000	.....					.....25,810,000	.04/23/2015
00-1102336.....		MENLO PARK.....	CA.....		.04/15/2015	3.360	36,235,270	.....					.....161,860,000	.04/13/2015
00-1102337.....		CHATSWORTH.....	CA.....		.04/08/2015	3.350	9,849,329	.....					.....13,690,000	.03/26/2015
00-1102340.....		CONCORD.....	NC.....		.11/13/2015	3.870	20,780,000	.....					.....27,820,000	.07/03/2015
00-1102342.....		SACRAMENTO.....	CA.....		.04/09/2015	3.640	25,000,000	.....					.....34,990,000	.04/07/2015
00-1102345.....		NEW YORK.....	NY.....		.06/18/2015	3.590	20,000,000	.....					.....35,990,000	.05/26/2015
00-1102348.....		SAN DIEGO.....	CA.....		.08/03/2015	3.740	29,756,560	.....					.....47,530,000	.04/15/2015
00-1102350.....		MELVILLE.....	NY.....		.04/29/2015	3.500	9,888,867	.....					.....17,239,286	.04/22/2015
00-1102351.....		SAN DIEGO.....	CA.....		.07/01/2015	3.940	15,000,000	.....					.....38,060,000	.06/19/2015
00-1102352.....		COLUMBUS.....	OH.....	S.....	.06/02/2015	3.270	12,164,487	.....	.....3,651				15,090,000	.05/05/2015
00-1102353.....		PALO ALTO.....	CA.....		.08/04/2015	3.380	4,244,718	.....					.....26,250,000	.05/26/2015
00-1102354.....		SAN ANTONIO.....	TX.....		.05/18/2015	3.780	7,902,871	.....					.....10,741,463	.05/05/2015
00-1102355.....		HOUSTON.....	TX.....		.04/30/2015	3.570	18,150,000	.....					.....32,030,000	.04/16/2015
00-1102358.....		JACKSONVILLE BEACH.....	FL.....		.08/03/2015	3.890	11,431,601	.....					.....16,360,000	.07/01/2015
00-1102359.....		TUCSON.....	AZ.....		.04/30/2015	3.350	14,000,000	.....					.....34,240,000	.04/10/2015
00-1102360.....		CARSON.....	CA.....		.12/22/2015	3.900	7,100,000	.....					.....11,960,000	.05/26/2015
00-1102362.....		FEDERAL WAY.....	WA.....		.04/30/2015	3.990	10,592,092	.....					.....14,960,000	.04/20/2015
00-1102364.....		CUYAHOGA FALLS.....	OH.....		.05/28/2015	3.760	10,098,026	.....					.....15,840,000	.04/24/2015
00-1102366.....		WILMINGTON.....	NC.....		.06/18/2015	3.720	7,939,057	.....					.....10,710,000	.05/21/2015
00-1102367.....		SAN FRANCISCO.....	CA.....		.05/11/2015	3.790	7,977,192	.....					.....11,510,000	.04/24/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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00-1102369.....		VANCOUVER.....	WA.....		.12/31/2015	3.480	13,000,000						24,480,000	.07/23/2015
00-1102373.....		MARYSVILLE.....	WA.....		.05/08/2015	3.760	3,412,295						4,800,000	.05/04/2015
00-1102376.....		PRAIRIE VILLAGE.....	KS.....		.05/28/2015	3.500	21,700,000						31,490,000	.05/15/2015
00-1102377.....		REDMOND.....	WA.....		.06/30/2015	4.040	11,836,046						17,371,000	.06/12/2015
00-1102379.....		SAN ANTONIO.....	TX.....		.05/29/2015	3.750	5,926,843						8,200,000	.05/21/2015
00-1102380.....		SAN ANTONIO.....	TX.....		.05/07/2015	4.020	20,000,000						25,364,384	.04/21/2015
00-1102381.....		BEVERLY HILLS.....	CA.....		.06/26/2015	3.500	26,716,258						37,440,000	.06/02/2015
00-1102382.....		DUNWOODY.....	GA.....		.06/01/2015	3.370	22,776,274						35,460,000	.05/22/2015
00-1102385.....		LAS VEGAS.....	NV.....		.09/01/2015	4.310	5,866,971						11,550,000	.08/13/2015
00-1102386.....		ST SIMONS ISLAND.....	GA.....		.06/26/2015	3.810	11,450,000						16,660,000	.06/24/2015
00-1102387.....		VISTA.....	CA.....		.07/01/2015	3.560	3,554,916						8,950,000	.06/24/2015
00-1102388.....		LADUE.....	MO.....		.09/18/2015	4.290	3,985,055						5,340,000	.09/02/2015
00-1102390.....		DALLAS.....	TX.....		.06/30/2015	3.710	31,125,000						43,510,669	.06/25/2015
00-1102391.....		FISHERS.....	IN.....		.09/09/2015	4.260	31,000,000						40,300,000	.08/11/2015
00-1102392.....		SACRAMENTO.....	CA.....		.07/07/2015	3.860	2,719,387						3,720,000	.07/01/2015
00-1102394.....		ANN ARBOR.....	MI.....		.07/31/2015	3.880	34,721,593						74,371,819	.07/16/2015
00-1102397.....		DRAPER.....	UT.....		.07/30/2015	4.300	11,000,000						14,680,000	.07/20/2015
00-1102408.....		AUSTIN.....	TX.....		.09/10/2015	3.590	6,000,000						8,860,000	.08/31/2015
00-1102409.....		SAN BERNARDINO.....	CA.....		.11/13/2015	4.060	6,750,000						11,140,000	.08/17/2015
00-1102423.....		MOORE.....	OK.....		.11/18/2015	3.990	10,000,000						13,758,621	.11/04/2015
00-1102429.....		GARDEN GROVE.....	CA.....		.11/12/2015	4.060	2,500,000						4,140,000	.11/02/2015
00-1102439.....		CONYERS.....	GA.....		.10/15/2015	3.980	12,964,476						19,310,000	.10/05/2015
00-1102443.....		OVERLAND PARK.....	KS.....		.10/23/2015	1.740	24,198,316						30,510,000	.10/01/2015
00-1102444.....		LEES SUMMIT.....	MO.....		.10/23/2015	1.740	18,710,038						24,130,000	.10/01/2015
00-1102460.....		BROOKFIELD.....	WI.....		.12/03/2015	4.170	16,500,000						33,070,000	.11/17/2015
00-1102461.....		MIDDLETOWN.....	NY.....		.11/24/2015	3.940	7,000,000						13,800,000	.11/17/2015
00-1102468.....		PITTSBURGH.....	PA.....		.12/17/2015	4.090	4,050,000						5,450,000	.12/01/2015
00-1102469.....		ROCHESTER.....	MN.....		.12/15/2015	3.700	36,000,000						49,520,000	.11/03/2015
00-1102475.....		SANTA CLARA.....	CA.....		.12/09/2015	3.560	14,000,000						18,980,000	.11/23/2015
00-6000125.....		ARLINGTON.....	VA.....		.01/31/2002	7.875	627,375						13,024,395	.12/31/2000
00-6000180.....		ARLINGTON.....	VA.....		.01/31/2002	7.000	673,168						7,755,785	.12/31/2000
00-6000193.....		CINCINNATI.....	OH.....		.01/31/2002	6.875	178,624						1,578,884	.12/31/2000
00-6000248.....		TREVOSE.....	PA.....		.01/31/2002	7.340	129,401						3,300,000	.05/03/2001
00-6000256.....		ARDEN HILLS.....	MN.....		.01/31/2002	7.590	170,341						2,940,000	.09/06/2001
00-9000137.....		YORBA LINDA.....	CA.....		.05/01/2002	7.750	59,113						779,100	.04/30/2002
00-9000144.....		ROCK HILL.....	SC.....		.08/01/2002	8.000	208,300						607,600	.07/29/2002
03-0306302.....		WATERFORD.....	MI.....		.10/04/1994	6.270	671,903						14,000,000	.05/04/1994
03-0307129.....		AMHERST.....	NY.....		.06/27/1995	8.880	917,155						3,060,000	.03/28/1995
03-0307885.....		LOUISVILLE.....	KY.....		.02/29/1996	7.875	29,543						2,570,000	.07/25/1995
03-0308244.....		LA VERGNE.....	TN.....		.01/09/1997	8.070	250,386						8,000,000	.03/13/2000
03-0308428.....		PLAINVILLE.....	OH.....		.03/14/1996	7.500	994,308						4,800,000	.10/27/1995
03-0308648.....		DELAWARE.....	OH.....		.03/05/1996	7.875	277,189						12,347,000	.12/18/1995
03-0308675.....		OVERLAND PARK.....	KS.....		.03/21/1996	7.400	170,060						6,780,000	.12/27/1995
03-0308822.....		RALEIGH.....	NC.....		.06/27/1996	7.500	2,420,344						124,450,000	.01/09/2006
03-0308877.....		WOODSTOCK.....	GA.....		.04/03/1997	7.290	916,031						10,440,000	.02/23/1996

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
03-0310231.....		ST PAUL.....	MN.....	.....	.08/27/1997	8.750	1,655,120	.....	.....	.....	.....	.....	.....4,225,000	.06/01/1997
03-0310337.....		HOUSTON.....	TX.....	.....	.09/30/1997	6.270	5,965,709	.....	.....	.....	.....	.....	.....18,388,170	.09/15/2004
03-0310373.....		MARYLAND HEIGHTS.....	MO.....	.....	.08/22/1997	8.375	510,669	.....	.....	.....	.....	.....	.....4,260,000	.06/12/1997
03-0310442.....		HOUSTON.....	TX.....	.....	.09/30/1997	6.270	349,490	.....	.....	.....	.....	.....	.....18,388,170	.09/15/2004
03-0310520.....		OAKDALE.....	MN.....	.....	.12/01/1997	8.080	684,700	.....	.....	.....	.....	.....	.....2,770,000	.10/02/1997
03-0311838.....		SEATTLE.....	WA.....	.....	.04/07/1999	7.320	421,929	.....	.....	.....	.....	.....	.....1,917,000	.03/12/1999
03-0312004.....		FARMERS BRANCH.....	TX.....	.....	.07/13/1999	7.530	2,117,653	.....	.....	.....	.....	.....	.....4,700,000	.06/21/1999
03-4000027.....		NAUGATUCK.....	CT.....	.....	.09/10/1996	8.500	2,717,394	.....	.....	.....	.....	.....	.....8,360,000	.03/29/1996
03-4000509.....		FAIRFIELD.....	OH.....	.....	.06/30/1997	8.700	1,347,343	.....	.....	.....	.....	.....	.....12,380,000	.04/11/1997
03-4000518.....		MARIETTA.....	GA.....	.....	.07/18/1997	8.550	1,181,285	.....	.....	.....	.....	.....	.....9,325,000	.06/12/1997
03-4000590.....		CINCINNATI.....	OH.....	.....	.09/30/1997	8.125	773,913	.....	.....	.....	.....	.....	.....6,650,000	.02/15/2002
03-4000669.....		ROBERTSDALE.....	AL.....	.....	.11/04/1997	7.970	252,450	.....	.....	.....	.....	.....	.....3,850,000	.07/11/1997
03-4001019.....		MONROEVILLE.....	PA.....	.....	.09/01/1998	7.190	2,267,110	.....	.....	.....	.....	.....	.....12,065,000	.05/22/1998
03-4001028.....		OKLAHOMA CITY.....	OK.....	.....	.07/27/1998	6.930	550,529	.....	.....	.....	.....	.....	.....3,126,880	.04/09/1998
03-4100224.....		HOUSTON.....	TX.....	.....	.03/12/1997	7.940	519,744	.....	.....	.....	.....	.....	.....6,470,000	.09/09/1996
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							6,912,220,026	0	(149,246)	0	0	0	12,751,913,623	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000034.....		HOUSTON.....	TX.....	.....	.02/06/2015	10.000	351,939	.....	.....	.....	.....2,035	.....	.....15,186,415	.11/14/2014
99-0000035.....		TAMPA.....	FL.....	.....	.02/20/2015	10.500	2,068,511	.....	.....	.....	.....68,510	.....	.....17,218,813	.12/04/2014
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							2,420,450	0	0	0	70,545	0	32,405,228	XXX
0899999. Total - Mortgages in Good Standing.....							6,914,640,476	0	(149,246)	0	70,545	0	12,784,318,851	XXX
3399999. Totals.....							6,914,640,476	0	(149,246)	0	70,545	0	12,784,318,851	XXX

- E04.16
- General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102179.....	COLUMBUS.....	OH.....		01/02/2015.....	4.360.....	2,600,000.....		3,830,000.....
00-1102204.....	ST CLAIR SHORES.....	MI.....		04/30/2015.....	4.410.....	11,400,000.....		14,520,000.....
00-1102231.....	CINCINNATI.....	OH.....		01/28/2015.....	4.120.....	7,850,000.....		10,680,000.....
00-1102266.....	SARTELL.....	MN.....		06/11/2015.....	4.050.....	16,000,000.....		23,000,000.....
00-1102267.....	RIVERSIDE.....	MO.....		03/12/2015.....	3.920.....	13,850,000.....		18,870,000.....
00-1102271.....	COLUMBUS.....	OH.....	S.....	02/17/2015.....	4.070.....	46,000,000.....		63,280,000.....
00-1102272.....	COLUMBUS.....	OH.....	S.....	02/17/2015.....	4.070.....	18,000,000.....		27,100,000.....
00-1102274.....	EL SEGUNDO.....	CA.....		04/01/2015.....	4.250.....	26,000,000.....		35,580,000.....
00-1102284.....	LYNNFIELD.....	MA.....		01/15/2015.....	3.400.....	34,000,000.....		54,120,000.....
00-1102285.....	DUBLIN.....	OH.....		12/15/2015.....	4.680.....	28,500,000.....		36,390,000.....
00-1102288.....	DENVER.....	CO.....		02/04/2015.....	3.780.....	23,550,000.....		44,210,000.....
00-1102290.....	TULSA.....	OK.....		03/02/2015.....	3.980.....	11,425,000.....		43,610,000.....
00-1102291.....	CARLSBAD.....	CA.....		01/16/2015.....	3.700.....	10,500,000.....		16,810,000.....
00-1102292.....	HAMPTON.....	VA.....		06/19/2015.....	4.050.....	16,000,000.....	16,000,000.....	44,500,000.....
00-1102296.....	CLIVE.....	IA.....		06/22/2015.....	4.050.....	17,200,000.....		23,160,000.....
00-1102299.....	CANTON.....	MI.....		04/30/2015.....	4.330.....	15,750,000.....		24,480,000.....
00-1102302.....	CINCINNATI.....	OH.....		10/13/2015.....	4.090.....	21,000,000.....		30,110,000.....
00-1102306.....	CANTON.....	MI.....		04/30/2015.....	4.000.....	2,000,000.....		24,480,000.....
00-1102307.....	NEW YORK.....	NY.....		05/15/2015.....	4.140.....	30,000,000.....		44,470,000.....
00-1102308.....	TUCSON.....	AZ.....		01/22/2015.....	3.520.....	8,600,000.....		14,550,000.....
00-1102316.....	ROCKVILLE.....	MD.....		06/01/2015.....	3.650.....	5,250,000.....		10,970,000.....
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	03/31/2015.....	3.800.....	12,200,000.....	24,400,000.....	76,600,000.....
00-1102321.....	BALTIMORE.....	MD.....		03/18/2015.....	3.530.....	70,000,000.....		101,119,350.....
00-1102322.....	CINCINNATI.....	OH.....		09/03/2015.....	3.900.....	24,500,000.....		27,380,000.....
00-1102323.....	ANN ARBOR.....	MI.....		07/01/2015.....	3.930.....	18,000,000.....		24,160,000.....
00-1102324.....	CANONSBURG.....	PA.....		02/27/2015.....	4.150.....	9,800,000.....		13,140,000.....
00-1102326.....	BURKE.....	VA.....		06/22/2015.....	3.790.....	16,000,000.....		23,548,800.....
00-1102327.....	FONTANA.....	CA.....		03/11/2015.....	3.450.....	9,725,000.....		13,480,000.....
00-1102328.....	CLEARWATER.....	FL.....		04/20/2015.....	3.980.....	4,500,000.....		6,400,000.....
00-1102329.....	CAYCE.....	SC.....		03/12/2015.....	3.400.....	5,600,000.....		13,440,000.....
00-1102330.....	DUBLIN.....	OH.....		04/20/2015.....	3.580.....	41,500,000.....		58,780,000.....
00-1102334.....	CINCINNATI.....	OH.....		09/17/2015.....	3.700.....	19,000,000.....		25,810,000.....
00-1102336.....	MENLO PARK.....	CA.....		04/15/2015.....	3.360.....	37,000,000.....		161,860,000.....
00-1102337.....	CHATSWORTH.....	CA.....		04/08/2015.....	3.350.....	10,000,000.....		13,690,000.....
00-1102340.....	CONCORD.....	NC.....		11/13/2015.....	3.870.....	20,780,000.....		27,820,000.....
00-1102342.....	SACRAMENTO.....	CA.....		04/09/2015.....	3.640.....	25,000,000.....		34,990,000.....
00-1102345.....	NEW YORK.....	NY.....		06/18/2015.....	3.590.....	20,000,000.....		35,990,000.....
00-1102348.....	SAN DIEGO.....	CA.....		08/03/2015.....	3.740.....	30,000,000.....		47,530,000.....
00-1102350.....	MELVILLE.....	NY.....		04/29/2015.....	3.500.....	10,000,000.....		17,239,286.....
00-1102351.....	SAN DIEGO.....	CA.....		07/01/2015.....	3.940.....	15,000,000.....		38,060,000.....
00-1102352.....	COLUMBUS.....	OH.....	S.....	06/02/2015.....	3.270.....	12,345,177.....		15,090,000.....
00-1102353.....	PALO ALTO.....	CA.....		08/04/2015.....	3.380.....	4,300,000.....		26,250,000.....
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015.....	3.780.....	8,000,000.....		10,741,463.....
00-1102355.....	HOUSTON.....	TX.....		04/30/2015.....	3.570.....	18,150,000.....		32,030,000.....

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1102358.....	JACKSONVILLE BEACH.....	FL.....	.....	08/03/2015.....	3.890	11,500,000	.....	.....16,360,000
00-1102359.....	TUCSON.....	AZ.....	.....	04/30/2015.....	3.350	14,000,000	.....	.....34,240,000
00-1102360.....	CARSON.....	CA.....	.....	12/22/2015.....	3.900	7,100,000	.....	.....11,960,000
00-1102362.....	FEDERAL WAY.....	WA.....	.....	04/30/2015.....	3.990	10,740,000	.....	.....14,960,000
00-1102364.....	CUYAHOGA FALLS.....	OH.....	.....	05/28/2015.....	3.760	10,272,000	.....	.....15,840,000
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015.....	3.720	8,000,000	.....	.....10,710,000
00-1102367.....	SAN FRANCISCO.....	CA.....	.....	05/11/2015.....	3.790	8,050,000	.....	.....11,510,000
00-1102369.....	VANCOUVER.....	WA.....	.....	12/31/2015.....	3.480	13,000,000	.....	.....24,480,000
00-1102373.....	MARYSVILLE.....	WA.....	.....	05/08/2015.....	3.760	3,500,000	.....	.....4,800,000
00-1102376.....	PRAIRIE VILLAGE.....	KS.....	.....	05/28/2015.....	3.500	21,700,000	.....	.....31,490,000
00-1102377.....	REDMOND.....	WA.....	.....	06/30/2015.....	4.040	12,000,000	.....	.....17,371,000
00-1102379.....	SAN ANTONIO.....	TX.....	.....	05/29/2015.....	3.750	6,000,000	.....	.....8,200,000
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015.....	4.020	20,000,000	.....	.....25,364,384
00-1102381.....	BEVERLY HILLS.....	CA.....	.....	06/26/2015.....	3.500	27,000,000	.....	.....37,440,000
00-1102382.....	DUNWOODY.....	GA.....	.....	06/01/2015.....	3.370	23,000,000	.....	.....35,460,000
00-1102385.....	LAS VEGAS.....	NV.....	.....	09/01/2015.....	4.310	5,900,000	.....	.....11,550,000
00-1102386.....	ST SIMONS ISLAND.....	GA.....	.....	06/26/2015.....	3.810	11,450,000	.....	.....16,660,000
00-1102387.....	VISTA.....	CA.....	.....	07/01/2015.....	3.560	3,600,000	.....	.....8,950,000
00-1102388.....	LADUE.....	MO.....	.....	09/18/2015.....	4.290	4,000,000	.....	.....5,340,000
00-1102390.....	DALLAS.....	TX.....	.....	06/30/2015.....	3.710	31,125,000	.....	.....43,510,669
00-1102391.....	FISHERS.....	IN.....	.....	09/09/2015.....	4.260	31,000,000	.....	.....40,300,000
00-1102392.....	SACRAMENTO.....	CA.....	.....	07/07/2015.....	3.860	2,750,000	.....	.....3,720,000
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015.....	3.880	35,000,000	.....	.....74,371,819
00-1102397.....	DRAPER.....	UT.....	.....	07/30/2015.....	4.300	11,000,000	.....	.....14,680,000
00-1102408.....	AUSTIN.....	TX.....	.....	09/10/2015.....	3.590	6,000,000	.....	.....8,860,000
00-1102409.....	SAN BERNARDINO.....	CA.....	.....	11/13/2015.....	4.060	6,750,000	.....	.....11,140,000
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015.....	3.990	10,000,000	.....	.....13,758,621
00-1102429.....	GARDEN GROVE.....	CA.....	.....	11/12/2015.....	4.060	2,500,000	.....	.....4,140,000
00-1102439.....	CONYERS.....	GA.....	.....	10/15/2015.....	3.980	13,000,000	.....	.....19,310,000
00-1102443.....	OVERLAND PARK.....	KS.....	.....	10/23/2015.....	1.740	24,250,000	.....	.....30,510,000
00-1102444.....	LEES SUMMIT.....	MO.....	.....	10/23/2015.....	1.740	18,750,000	.....	.....24,130,000
00-1102460.....	BROOKFIELD.....	WI.....	.....	12/03/2015.....	4.170	16,500,000	.....	.....33,070,000
00-1102461.....	MIDDLETOWN.....	NY.....	.....	11/24/2015.....	3.940	7,000,000	.....	.....13,800,000
00-1102468.....	PITTSBURGH.....	PA.....	.....	12/17/2015.....	4.090	4,050,000	.....	.....5,450,000
00-1102469.....	ROCHESTER.....	MN.....	.....	12/15/2015.....	3.700	36,000,000	.....	.....49,520,000
00-1102475.....	SANTA CLARA.....	CA.....	.....	12/09/2015.....	3.560	14,000,000	.....	.....18,980,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						1,297,362,178	40,400,000	2,205,805,392
Mortgages in Good Standing - Mezzanine Loans								
99-0000034.....	HOUSTON.....	TX.....	.....	02/06/2015.....	10.000	0	349,904	.....
99-0000035.....	TAMPA.....	FL.....	.....	02/20/2015.....	10.500	0	2,000,000	.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						0	2,349,904	0
0899999. Total - Mortgages in Good Standing.....						1,297,362,178	42,749,904	2,205,805,392
3399999. Totals.....						1,297,362,178	42,749,904	2,205,805,392

E05.1

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000008	VANCOUVER	WA		04/24/2000	02/13/2015	108,958					0		108,958	108,958			0
00-1000194	KENT	WA		05/11/2000	03/02/2015	124,308					0		124,308	124,308			0
00-1000198	LENEXA	KS		06/29/2000	01/27/2015	81,894					0		81,894	81,894			0
00-1000696	FT. LAUDERDALE	FL		05/08/2002	07/10/2015	10,034,426					0		10,034,426	10,034,426			0
00-1001063	HOWELL	MI		03/14/2003	10/01/2015	672,387					0		672,387	672,387			0
00-1001227	HOUSTON	TX		11/20/2002	12/10/2015	375,854					0		375,854	375,854			0
00-1001229	HOUSTON	TX		11/20/2002	10/09/2015	263,955					0		263,955	263,955			0
00-1001233	HOUSTON	TX		11/20/2002	06/10/2015	131,146					0		131,146	131,146			0
00-1001310	SOLON	OH		04/28/2003	02/13/2015	2,425,326					0		2,425,326	2,425,326			0
00-1001327	MIDDLEBURG HEIGHTS	OH		06/02/2003	03/05/2015	74,300					0		74,300	74,300			0
00-1002001	WESTMONT	NJ		12/05/2002	09/10/2015	245,238					0		245,238	245,238			0
00-1100009	DAVIE	FL		11/06/2003	11/30/2015	367,078					0		367,078	367,078			0
00-1100016	CONYERS	GA		06/04/2003	10/15/2015	1,984,748					0		1,984,748	1,984,748			0
00-1100029	CHICAGO	IL		08/04/2003	11/16/2015	1,126,541					0		1,126,541	1,126,541			0
00-1100122	ROCKVILLE	MD		10/01/2003	06/01/2015	4,928,519					0		4,928,519	4,928,519			0
00-1100123	ROCKVILLE	MD		10/01/2003	06/01/2015	4,928,519					0		4,928,519	4,928,519			0
00-1100155	CLAY	NY		06/07/2004	05/29/2015	7,117,698					0		7,117,698	7,117,698			0
00-1100302	GARDEN GROVE	CA		05/02/2005	03/03/2015	6,945,544		36,818			36,818		6,982,362	6,769,401		(212,961)	(212,961)
00-1100306	BURBANK	CA		08/10/2004	04/10/2015	3,667,480					0		3,667,480	3,667,480			0
00-1100404	SAN DIEGO	CA		05/26/2004	07/01/2015	11,209,447					0		11,209,447	11,209,447			0
00-1100407	BURBANK	CA		08/10/2004	11/12/2015	3,515,673					0		3,515,673	3,515,673			0
00-1100440	TEANECK	NJ		05/04/2005	03/24/2015	4,994,912					0		4,994,912	4,994,912			0
00-1100456	ATLANTA	GA		07/26/2005	08/28/2015	7,063,506		84,353			84,353		7,147,859	7,161,757		13,897	13,897
00-1100485	CAPE CORAL	FL		12/22/2004	01/02/2015	268,752					0		268,752	273,798		5,046	5,046
00-1100499	CINCINNATI	OH		07/01/2005	01/05/2015	197,681					0		197,681	197,681			0
00-1100597	MENTOR	OH		11/18/2004	03/13/2015	3,047,992					0		3,047,992	3,047,992			0
00-1100644	HASKELL	NJ		12/21/2004	07/14/2015	2,500,000					0		2,500,000	2,500,000			0
00-1100660	HIALEAH	FL		04/13/2005	02/20/2015	386,976					0		386,976	386,976			0
00-1100682	MENLO PARK	CA		07/10/2006	04/15/2015	12,931,094		(6,214)			(6,214)		12,924,880	12,795,482		(129,398)	(129,398)
00-1100691	CINCINNATI	OH		01/04/2005	01/05/2015	197,627					0		197,627	197,627			0
00-1100724	CAYCE	SC		05/10/2005	03/12/2015	5,250,000					0		5,250,000	5,250,000			0
00-1100768	FRISCO	TX		06/02/2005	04/29/2015	5,743,196					0		5,743,196	5,743,196			0
00-1100775	CONYERS	GA		04/04/2005	10/15/2015	3,197,382					0		3,197,382	3,197,382			0
00-1100778	HOUSTON	TX		03/16/2005	04/30/2015	11,132,239					0		11,132,239	11,132,239			0
00-1100787	SCHAUMBURG	IL		03/22/2006	04/30/2015	4,204,398					0		4,204,398	4,204,398			0
00-1100794	SARASOTA	FL		04/21/2005	02/23/2015	342,408					0		342,408	342,408			0
00-1100810	ST CLAIR SHORES	MI		05/05/2005	04/30/2015	1,937,983					0		1,937,983	1,937,983			0
00-1100813	RANCHO CUCAMONGA	CA		05/09/2005	03/06/2015	1,916,258					0		1,916,258	1,916,258			0
00-1100820	LEXINGTON	KY		05/12/2005	03/02/2015	19,686,586					0		19,686,586	19,686,586			0
00-1100824	OMAHA	NE		05/12/2005	06/29/2015	15,667,909					0		15,667,909	15,667,909			0
00-1100828	MULTIPLE	TN		07/08/2005	05/07/2015	6,076,318					0		6,076,318	6,076,318			0
00-1100829	COLUMBUS	OH		09/30/2005	07/23/2015	18,599,354		(33,406)			(33,406)		18,565,948	18,551,193		(14,755)	(14,755)
00-1100830	NORTHVILLE	MI		05/23/2005	03/02/2015	16,047,713		(23,761)			(23,761)		16,023,953	16,000,000		(23,953)	(23,953)

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100847.....	COSTA MESA.....	CA.....		06/01/2005.	03/03/2015.	1,670,412					0		1,670,412	1,670,412			0
00-1100851.....	PINEVILLE.....	NC.....		06/08/2005.	05/18/2015.	605,656					0		605,656	605,656			0
00-1100853.....	PALO ALTO.....	CA.....		10/03/2005.	08/04/2015.	4,225,216					0		4,225,216	4,225,216			0
00-1100858.....	SANTA ROSA.....	CA.....		06/21/2005.	06/30/2015.	9,300,329		163			163		9,300,492	9,300,521		28	28
00-1100861.....	BRADENTON.....	FL.....		12/28/2005.	10/16/2015.	4,803,155					0		4,803,155	8,167,432		3,364,277	3,364,277
00-1100865.....	ANN ARBOR.....	MI.....		07/20/2005.	07/31/2015.	11,549,608		(34,020)			(34,020)		11,515,588	11,510,108		(5,479)	(5,479)
00-1100879.....	SALT LAKE CITY.....	UT.....		10/28/2005.	07/17/2015.	1,941,376					0		1,941,376	1,941,376			0
00-1100889.....	REDWOOD CITY.....	CA.....		06/21/2005.	05/13/2015.	21,360,008		(46,316)			(46,316)		21,313,692	21,294,365		(19,327)	(19,327)
00-1100904.....	DENVER.....	CO.....		08/29/2005.	08/28/2015.	2,301,478					0		2,301,478	2,301,478			0
00-1100915.....	NASHVILLE.....	TN.....		06/07/2006.	09/04/2015.	9,433,463					0		9,433,463	9,433,463			0
00-1100921.....	ROCKY RIVER.....	OH.....		07/29/2005.	07/31/2015.	2,265,477					0		2,265,477	2,265,477			0
00-1100923.....	NAPLES.....	FL.....		07/29/2005.	07/31/2015.	1,106,287					0		1,106,287	1,106,287			0
00-1100924.....	AUSTIN.....	TX.....		07/19/2005.	06/09/2015.	9,812,074					0		9,812,074	9,812,074			0
00-1100925.....	PLANO.....	TX.....		09/15/2005.	12/04/2015.	13,551,795					0		13,551,795	13,551,795			0
00-1100926.....	ASHWAUBENON.....	WI.....		10/14/2005.	08/20/2015.	2,965,730					0		2,965,730	2,965,730			0
00-1100927.....	ANN ARBOR.....	MI.....		08/09/2005.	07/08/2015.	3,321,625					0		3,321,625	3,321,625			0
00-1100929.....	LONG BEACH.....	CA.....		08/30/2005.	03/16/2015.	1,944,486					0		1,944,486	1,944,486			0
00-1100933.....	INDIANAPOLIS.....	IN.....		11/10/2005.	11/05/2015.	2,367,328					0		2,367,328	2,367,328			0
00-1100943.....	DURHAM.....	NC.....		09/15/2005.	10/22/2015.	480,000					0		480,000	480,000			0
00-1100947.....	SYKESVILLE.....	MD.....		08/31/2005.	09/10/2015.	2,311,286					0		2,311,286	2,311,286			0
00-1100952.....	KANSAS CITY.....	KS.....		08/18/2005.	09/01/2015.	2,296,543					0		2,296,543	2,296,543			0
00-1100955.....	SAVANNAH.....	GA.....		08/18/2005.	01/22/2015.	214,703		363			363		215,066	215,066			0
00-1100956.....	SWEDESBORO.....	NJ.....		09/16/2005.	06/30/2015.	4,527,500					0		4,527,500	4,527,500			0
00-1100957.....	SWEDESBORO.....	NJ.....		09/16/2005.	06/30/2015.	4,875,000					0		4,875,000	4,875,000			0
00-1100958.....	JANESVILLE.....	WI.....		11/01/2005.	08/03/2015.	1,350,092					0		1,350,092	1,350,092			0
00-1100965.....	DALLAS.....	TX.....		08/31/2005.	09/04/2015.	12,613,951					0		12,613,951	12,613,951			0
00-1100975.....	VANCOUVER.....	WA.....		05/12/2006.	12/10/2015.	17,209,895					0		17,209,895	17,209,895			0
00-1100978.....	SANTA CLARA.....	CA.....		02/02/2006.	12/09/2015.	307,164					0		307,164	307,164			0
00-1100981.....	CAROL STREAM.....	IL.....		10/11/2005.	08/03/2015.	1,030,443					0		1,030,443	1,030,443			0
00-1100982.....	VISTA.....	CA.....		09/30/2005.	07/01/2015.	3,517,223					0		3,517,223	3,517,223			0
00-1100989.....	BRIDGETON.....	MO.....		10/13/2005.	10/29/2015.	881,016					0		881,016	881,016			0
00-1100996.....	SWEDESBORO.....	NJ.....		09/16/2005.	06/30/2015.	4,800,000					0		4,800,000	4,800,000			0
00-1100998.....	OXNARD.....	CA.....		10/11/2005.	09/28/2015.	855,963					0		855,963	855,963			0
00-1101001.....	PHOENIX.....	AZ.....		10/04/2005.	08/05/2015.	4,166,491					0		4,166,491	4,166,491			0
00-1101004.....	REDLANDS.....	CA.....		10/18/2005.	11/02/2015.	2,553,759					0		2,553,759	2,553,759			0
00-1101018.....	PROVO.....	UT.....		08/23/2006.	10/13/2015.	2,230,431					0		2,230,431	2,230,431			0
00-1101023.....	MORRISVILLE.....	NC.....		12/08/2005.	10/01/2015.	10,097,909					0		10,097,909	10,097,909			0
00-1101026.....	ALPHARETTA.....	GA.....		10/19/2005.	11/10/2015.	8,500,000					0		8,500,000	8,500,000			0
00-1101028.....	ARLINGTON.....	VA.....		11/14/2005.	09/01/2015.	25,522,572		(19,367)			(19,367)		25,503,205	25,493,348		(9,857)	(9,857)
00-1101051.....	SAN DIEGO.....	CA.....		11/15/2005.	10/19/2015.	2,734,090					0		2,734,090	2,734,090			0
00-1101092.....	CINCINNATI.....	OH.....		12/29/2005.	10/13/2015.	20,197,353					0		20,197,353	20,197,353			0
00-1101102.....	GARDEN GROVE.....	CA.....		01/24/2006.	11/12/2015.	1,900,000					0		1,900,000	1,900,000			0
00-1101135.....	MIDDLETOWN.....	NY.....		03/10/2006.	11/24/2015.	6,732,802					0		6,732,802	6,732,802			0

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101179.....	MADISON.....	WI.....		05/18/2006.	07/30/2015.	2,141,950					0		2,141,950	2,141,950			0
00-1101185.....	CHULA VISTA.....	CA.....		05/31/2006.	10/07/2015.	5,415,126					0		5,415,126	5,415,126			0
00-1101249.....	COLUMBUS.....	OH.....		08/30/2006.	11/05/2015.	9,010,308					0		9,010,308	9,010,308			0
00-1101274.....	CHESAPEAKE.....	VA.....		11/01/2006.	04/28/2015.	6,380,654					0		6,380,654	6,380,654			0
00-1101329.....	CANONSBURG.....	PA.....		11/22/2006.	08/26/2015.	3,895,751					0		3,895,751	3,895,751			0
00-1101331.....	SAN ANTONIO.....	TX.....		10/27/2006.	10/15/2015.	2,116,376					0		2,116,376	2,116,376			0
00-1101341.....	SALT LAKE CITY.....	UT.....		12/04/2006.	10/23/2015.	6,728,780					0		6,728,780	6,728,780			0
00-1101350.....	AUSTIN.....	TX.....		11/15/2006.	01/05/2015.	7,409,385					0		7,409,385	7,409,385			0
00-1101352.....	COLORADO SPRINGS.....	CO.....		12/01/2006.	11/09/2015.	4,034,827					0		4,034,827	4,034,827			0
00-1101388.....	LAS VEGAS.....	NV.....		01/18/2007.	04/10/2015.	5,458,661					0		5,458,661	5,458,661			0
00-1101448.....	CLEARFIELD.....	UT.....		08/09/2007.	07/30/2015.	6,009,456					0		6,009,456	7,489,456		1,480,000	1,480,000
00-1101471.....	PEABODY.....	MA.....		08/06/2007.	06/12/2015.	4,629,323					0		4,629,323	4,629,323			0
00-1101479.....	ST CLAIR SHORES.....	MI.....		09/13/2007.	04/30/2015.	6,223,066					0		6,223,066	6,223,066			0
00-1101501.....	HUNTINGTON.....	NY.....		11/09/2007.	12/16/2015.	2,000,000					0		2,000,000	2,000,000			0
00-1101507.....	GWINNETT.....	GA.....		08/18/2008.	12/17/2015.						0			829,655		829,655	829,655
00-1101510.....	NEW YORK.....	NY.....		08/24/2007.	10/16/2015.	3,019,236					0		3,019,236	3,019,236			0
00-1101528.....	CUPERTINO.....	CA.....		08/20/2007.	07/31/2015.	42,768,708					0		42,768,708	42,768,708			0
00-1101546.....	CANOGA PARK.....	CA.....		08/30/2007.	07/30/2015.	6,807,984					0		6,807,984	6,807,984			0
00-1101553.....	WOBURN.....	MA.....		08/06/2007.	06/12/2015.	3,875,225					0		3,875,225	3,875,225			0
00-1101554.....	WOBURN.....	MA.....		08/06/2007.	06/12/2015.	712,203					0		712,203	712,203			0
00-1101698.....	SAN ANTONIO.....	TX.....		08/13/2010.	06/05/2015.	27,490,467					0		27,490,467	27,490,467			0
00-1101706.....	ST. PETERSBURG.....	FL.....		10/05/2010.	08/11/2015.	3,733,518					0		3,733,518	3,733,518			0
00-1101707.....	ST. PETERSBURG.....	FL.....		10/05/2010.	08/11/2015.	2,982,682					0		2,982,682	2,982,682			0
00-1101708.....	ST PETERSBURG.....	FL.....		10/05/2010.	08/11/2015.	9,185,229					0		9,185,229	9,185,229			0
00-1101709.....	ST. PETERSBURG.....	FL.....		10/05/2010.	08/11/2015.	5,552,430					0		5,552,430	5,552,430			0
00-1101711.....	AUSTIN.....	TX.....		11/01/2010.	08/05/2015.	13,232,880					0		13,232,880	13,232,880			0
00-1101717.....	FULLERTON.....	CA.....		12/03/2010.	06/25/2015.	3,155,535					0		3,155,535	3,155,535			0
00-1101721.....	WEST COVINA.....	CA.....		02/28/2011.	06/10/2015.	2,882,352					0		2,882,352	2,882,352			0
00-1101735.....	PITTSBURGH.....	PA.....		03/21/2011.	09/18/2015.	12,300,828					0		12,300,828	12,300,828			0
00-1101741.....	LAKE MARY.....	FL.....		04/08/2011.	05/07/2015.	19,000,000					0		19,000,000	19,000,000			0
00-1101752.....	AGOURA HILLS.....	CA.....		07/28/2011.	03/17/2015.	7,524,275					0		7,524,275	7,524,275			0
00-1101809.....	CUPERTINO.....	CA.....		12/15/2011.	07/31/2015.	19,284,463					0		19,284,463	19,284,463			0
00-1101821.....	MALVERN.....	PA.....		03/01/2012.	09/11/2015.	11,653,371					0		11,653,371	11,653,371			0
00-1101859.....	PHOENIX.....	AZ.....		05/17/2012.	11/05/2015.	14,816,244					0		14,816,244	14,816,244			0
00-6000073.....	WAYNESBORO.....	GA.....		01/31/2002.	04/01/2015.	85,345					0		85,345	85,345			0
00-6000083.....	NAPLES.....	FL.....		01/31/2002.	08/31/2015.	61,661					0		61,661	61,661			0
00-6000096.....	LEXINGTON.....	SC.....		01/31/2002.	08/03/2015.	254,612					0		254,612	254,612			0
00-6000224.....	MANFIELD.....	MA.....		01/31/2002.	02/27/2015.	52,706					0		52,706	52,706			0
00-6000245.....	LUMBERTON.....	NJ.....		01/31/2002.	09/10/2015.	1,029,270					0		1,029,270	1,029,270			0
00-9000089.....	SAN FRANCISCO.....	CA.....		06/01/2001.	06/18/2015.	149,054					0		149,054	149,054			0
03-0301632.....	SANTA CLARITA.....	CA.....		07/18/1990.	08/10/2015.	178,936					0		178,936	178,936			0
03-0307463.....	JACKSONVILLE.....	FL.....		11/21/1995.	12/15/2015.	243,942					0		243,942	243,942			0
03-0308464.....	KENT.....	WA.....		03/28/1996.	09/18/2015.	170,892					0		170,892	170,892			0
03-0309254.....	TAMPA.....	FL.....		08/29/1996.	10/05/2015.	149,385					0		149,385	149,385			0

E06.2

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-4100095.....	JACKSONVILLE.....	FL.....	.....	12/13/1995.	12/11/2015.	440,023	.....	.....	.....	.....	.....0	.....	.....440,024	440,024	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						732,398,128	0	(41,386)	0	0	(41,386)	0	732,356,746	737,633,917	0	5,277,173	5,277,173
Mortgages With Partial Repayments																	
00-1000030.....	PITTSBURGH.....	PA.....	.....	11/16/1999.	.....	.....4,059,752	.....	.....	.....	.....	.....0	.....	.....693,357	693,357	.....	.....	.....0
00-1000031.....	PITTSBURGH.....	PA.....	.....	11/16/1999.	.....	.....1,419,337	.....	.....	.....	.....	.....0	.....	.....313,937	313,937	.....	.....	.....0
00-1000032.....	PITTSBURGH.....	PA.....	.....	09/20/1999.	.....	.....3,187,397	.....	.....	.....	.....	.....0	.....	.....237,881	237,881	.....	.....	.....0
00-1000038.....	VISTA.....	CA.....	.....	08/31/2000.	.....	.....2,852,513	.....	.....	.....	.....	.....0	.....	.....400,379	400,379	.....	.....	.....0
00-1000171.....	CANTON.....	OH.....	.....	08/15/2000.	.....	.....1,399,126	.....	.....	.....	.....	.....0	.....	.....183,510	183,510	.....	.....	.....0
00-1000178.....	PITTSBURGH.....	PA.....	.....	04/25/2001.	.....	.....297,706	.....	.....	.....	.....	.....0	.....	.....220,079	220,079	.....	.....	.....0
00-1000188.....	KEASBY.....	NJ.....	.....	04/17/2000.	.....	.....3,563,404	.....	.....	.....	.....	.....0	.....	.....544,277	544,277	.....	.....	.....0
00-1000232.....	BONITA SPRINGS.....	FL.....	.....	06/23/2000.	.....	.....4,205,348	.....	.....	.....	.....	.....0	.....	.....95,534	95,534	.....	.....	.....0
00-1000541.....	COLUMBUS.....	OH.....	.....	04/30/2001.	.....	.....3,299,955	.....	.....	.....	.....	.....0	.....	.....415,370	415,370	.....	.....	.....0
00-1000593.....	KENILWORTH.....	NJ.....	.....	08/08/2001.	.....	.....5,056,510	.....	.....	.....	.....	.....0	.....	.....589,418	589,418	.....	.....	.....0
00-1000665.....	EDISON.....	NJ.....	.....	07/06/2001.	.....	.....6,907,135	.....	.....	.....	.....	.....0	.....	.....823,476	823,476	.....	.....	.....0
00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001.	.....	.....3,593,420	.....	.....	.....	.....	.....0	.....	.....401,520	401,520	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001.	.....	.....1,791,176	.....	.....	.....	.....	.....0	.....	.....200,615	200,615	.....	.....	.....0
00-1000735.....	NEW CASTLE.....	IN.....	.....	07/18/2002.	.....	.....1,809,551	.....	.....	.....	.....	.....0	.....	.....179,321	179,321	.....	.....	.....0
00-1000774.....	FLINT.....	MI.....	.....	12/20/2001.	.....	.....5,277,905	.....	.....	.....	.....	.....0	.....	.....897,804	897,804	.....	.....	.....0
00-1000788.....	FT. PIERCE.....	FL.....	.....	11/20/2001.	.....	.....952,677	.....	.....	.....	.....	.....0	.....	.....164,486	164,486	.....	.....	.....0
00-1000818.....	LEECHBURG.....	PA.....	.....	02/22/2002.	.....	.....4,564,969	.....	.....	.....	.....	.....0	.....	.....494,210	494,210	.....	.....	.....0
00-1000819.....	BARBERTON.....	OH.....	.....	12/21/2001.	.....	.....2,464,172	.....	.....	.....	.....	.....0	.....	.....274,884	274,884	.....	.....	.....0
00-1000820.....	PITTSBURGH.....	PA.....	.....	12/21/2001.	.....	.....1,134,469	.....	.....	.....	.....	.....0	.....	.....126,553	126,553	.....	.....	.....0
00-1000821.....	LOWER BURRELL.....	PA.....	.....	12/21/2001.	.....	.....1,276,937	.....	.....	.....	.....	.....0	.....	.....142,445	142,445	.....	.....	.....0
00-1000822.....	CANAL FULTON.....	OH.....	.....	12/21/2001.	.....	.....701,789	.....	.....	.....	.....	.....0	.....	.....78,286	78,286	.....	.....	.....0
00-1000848.....	NEW ALBANY.....	OH.....	.....	02/07/2002.	.....	.....2,673,732	.....	.....	.....	.....	.....0	.....	.....290,453	290,453	.....	.....	.....0
00-1000858.....	BROOK PARK.....	OH.....	.....	04/09/2002.	.....	.....2,753,981	.....	.....	.....	.....	.....0	.....	.....556,984	556,984	.....	.....	.....0
00-1000867.....	SALT LAKE CITY.....	UT.....	.....	03/01/2002.	.....	.....2,040,809	.....	.....	.....	.....	.....0	.....	.....220,941	220,941	.....	.....	.....0
00-1000875.....	SCOTTSDALE.....	AZ.....	.....	09/18/2002.	.....	.....1,461,583	.....	.....	.....	.....	.....0	.....	.....139,420	139,420	.....	.....	.....0
00-1000914.....	CINCINNATI.....	OH.....	.....	07/01/2002.	.....	.....1,546,892	.....	.....	.....	.....	.....0	.....	.....175,117	175,117	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....	.....	12/23/2002.	.....	.....2,499,116	.....	.....	.....	.....	.....0	.....	.....124,914	124,914	.....	.....	.....0
00-1000929.....	CRANBERRY TOWNSHIP.....	PA.....	.....	06/11/2002.	.....	.....19,800,285	.....	.....	.....	.....	.....0	.....	.....979,431	979,431	.....	.....	.....0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....	.....	05/29/2002.	.....	.....6,027,417	.....	.....	.....	.....	.....0	.....	.....276,271	276,271	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002.	.....	.....2,224,023	.....	.....	.....	.....	.....0	.....	.....228,619	228,619	.....	.....	.....0
00-1000958.....	HOUSTON.....	TX.....	.....	06/18/2002.	.....	.....1,843,363	.....	.....	.....	.....	.....0	.....	.....91,122	91,122	.....	.....	.....0
00-1000964.....	COLUMBUS.....	OH.....	.....	10/03/2002.	.....	.....1,911,975	.....	.....	.....	.....	.....0	.....	.....183,979	183,979	.....	.....	.....0
00-1001017.....	STARKVILLE.....	MS.....	.....	07/03/2002.	.....	.....1,359,461	.....	.....	.....	.....	.....0	.....	.....66,291	66,291	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/01/2002.	.....	.....5,313,857	.....	.....	.....	.....	.....0	.....	.....144,477	144,477	.....	.....	.....0
00-1001042.....	RAVENNA.....	OH.....	.....	06/27/2002.	.....	.....5,067,680	.....	.....	.....	.....	.....0	.....	.....516,410	516,410	.....	.....	.....0
00-1001049.....	WAYNE.....	PA.....	.....	10/24/2002.	.....	.....308,615	.....	.....	.....	.....	.....0	.....	.....99,050	99,050	.....	.....	.....0
00-1001090.....	MASON.....	OH.....	.....	12/20/2002.	.....	.....7,917,848	.....	.....	.....	.....	.....0	.....	.....251,264	251,264	.....	.....	.....0
00-1001135.....	MADISON.....	WI.....	.....	12/20/2002.	.....	.....2,723,493	.....	.....	.....	.....	.....0	.....	.....83,335	83,335	.....	.....	.....0
00-1001165.....	CHESTERFIELD.....	VA.....	.....	11/20/2002.	.....	.....8,070,448	.....	.....	.....	.....	.....0	.....	.....265,096	265,096	.....	.....	.....0
00-1001201.....	NORTH BRUNSWICK.....	NJ.....	.....	05/29/2003.	.....	.....4,916,914	.....	.....	.....	.....	.....0	.....	.....273,416	273,416	.....	.....	.....0

E06.3

SCHEDULE B - PART 3

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

E06.4

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1001203.....	NILES.....	IL.....		12/30/2002.....		4,542,238.....					0.....		145,162.....	145,162.....			0.....
00-1001215.....	EDISON.....	NJ.....		12/17/2002.....		10,216,080.....					0.....		1,032,262.....	1,032,262.....			0.....
00-1001231.....	HOUSTON.....	TX.....		11/20/2002.....		491,003.....					0.....		288,078.....	288,078.....			0.....
00-1001237.....	DALLAS.....	TX.....		11/20/2002.....		7,088,697.....					0.....		827,392.....	827,392.....			0.....
00-1001244.....	PITTSBURGH.....	PA.....		02/08/2005.....		16,685,188.....					0.....		646,947.....	646,947.....			0.....
00-1001260.....	PITTSBURGH.....	PA.....		03/05/2003.....		788,247.....					0.....		218,357.....	218,357.....			0.....
00-1001279.....	PITTSBURGH.....	PA.....		12/23/2003.....		5,282,875.....					0.....		450,579.....	450,579.....			0.....
00-1001283.....	GARLAND.....	TX.....		03/03/2003.....		2,121,148.....					0.....		203,847.....	203,847.....			0.....
00-1001308.....	CHICAGO.....	IL.....		07/22/2003.....		9,721,261.....					0.....		894,535.....	894,535.....			0.....
00-1001319.....	RANCHO CUCAMONGA.....	CA.....		05/15/2003.....		2,350,024.....					0.....		134,465.....	134,465.....			0.....
00-1001324.....	ST PETE/PINELLAS PK.....	FL.....		09/08/2003.....		1,197,309.....					0.....		287,423.....	287,423.....			0.....
00-1001333.....	MYRTLE BEACH.....	SC.....		06/02/2003.....		3,499,720.....					0.....		327,739.....	327,739.....			0.....
00-1002014.....	KNOXVILLE.....	TN.....		07/28/2003.....		2,372,145.....					0.....		218,372.....	218,372.....			0.....
00-1002028.....	MADISON.....	WI.....		11/25/2003.....		3,868,661.....					0.....		108,386.....	108,386.....			0.....
00-1002030.....	LA PALMA.....	CA.....		04/28/2003.....		9,701,662.....					0.....		493,192.....	493,192.....			0.....
00-1100012.....	PITTSBURGH.....	PA.....		05/13/2003.....		4,045,507.....					0.....		1,083,304.....	1,083,304.....			0.....
00-1100030.....	CHICAGO.....	IL.....		08/04/2003.....		1,094,354.....					0.....		277,737.....	277,737.....			0.....
00-1100036.....	MOORESVILLE.....	NC.....		08/05/2003.....		2,835,184.....					0.....		261,892.....	261,892.....			0.....
00-1100046.....	GLEN CARBON.....	IL.....		01/05/2004.....		2,517,075.....					0.....		112,912.....	112,912.....			0.....
00-1100047.....	SAINT LOUIS.....	MO.....		11/14/2003.....		5,536,896.....					0.....		241,911.....	241,911.....			0.....
00-1100058.....	MARYSVILLE.....	WA.....		07/16/2003.....		862,442.....					0.....		552,529.....	552,529.....			0.....
00-1100067.....	JOHNSON CITY.....	TN.....		10/31/2003.....		2,214,932.....					0.....		197,186.....	197,186.....			0.....
00-1100068.....	BELLEVUE.....	TN.....		10/31/2003.....		2,710,378.....					0.....		241,293.....	241,293.....			0.....
00-1100080.....	GREENDALE.....	WI.....		09/02/2003.....		1,016,801.....					0.....		254,267.....	254,267.....			0.....
00-1100109.....	MILFORD.....	OH.....		09/23/2003.....		987,758.....					0.....		244,382.....	244,382.....			0.....
00-1100131.....	CONCORD.....	NH.....		09/30/2003.....		671,156.....					0.....		165,081.....	165,081.....			0.....
00-1100141.....	GRAND RAPIDS.....	MI.....		10/30/2003.....		720,253.....					0.....		166,963.....	166,963.....			0.....
00-1100154.....	CRANBERRY TOWNSHIP.....	PA.....		10/22/2003.....		4,588,470.....					0.....		249,514.....	249,514.....			0.....
00-1100163.....	RESTON.....	VA.....		10/27/2003.....		4,159,426.....					0.....		362,702.....	362,702.....			0.....
00-1100173.....	ALBUQUERQUE.....	NM.....		08/31/2004.....		2,333,409.....					0.....		173,618.....	173,618.....			0.....
00-1100174.....	SIOUX FALLS.....	SD.....		11/12/2003.....		2,331,861.....					0.....		201,078.....	201,078.....			0.....
00-1100195.....	HOUSTON.....	TX.....		11/21/2003.....		1,749,888.....					0.....		79,398.....	79,398.....			0.....
00-1100196.....	HOUSTON.....	TX.....		11/21/2003.....		1,787,040.....					0.....		81,084.....	81,084.....			0.....
00-1100197.....	HOUSTON.....	TX.....		11/21/2003.....		2,258,879.....					0.....		102,493.....	102,493.....			0.....
00-1100202.....	BALDWINSVILLE.....	NY.....		12/10/2003.....		2,041,673.....					0.....		458,393.....	458,393.....			0.....
00-1100223.....	PITTSBURGH.....	PA.....		10/30/2003.....		3,021,233.....					0.....		258,577.....	258,577.....			0.....
00-1100233.....	ITHACA.....	NY.....		12/10/2003.....		561,671.....					0.....		15,520.....	15,520.....			0.....
00-1100240.....	MARGATE.....	FL.....		03/03/2004.....		10,716,159.....					0.....		300,562.....	300,562.....			0.....
00-1100247.....	CLEARFIELD.....	UT.....		12/04/2003.....		1,919,127.....					0.....		164,246.....	164,246.....			0.....
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		12/18/2003.....		2,245,520.....					0.....		230,748.....	230,748.....			0.....
00-1100272.....	WILSONVILLE.....	OR.....		05/21/2004.....		1,898,367.....					0.....		81,569.....	81,569.....			0.....
00-1100296.....	CINCINNATI.....	OH.....		01/21/2004.....		3,020,514.....					0.....		255,353.....	255,353.....			0.....
00-1100339.....	PORTLAND.....	OR.....		03/22/2004.....		2,468,387.....					0.....		113,563.....	113,563.....			0.....
00-1100346.....	FARRAGUT.....	TN.....		05/04/2004.....		1,827,494.....					0.....		151,325.....	151,325.....			0.....

SCHEDULE B - PART 3

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

E06.5

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100347.....	VISALIA.....	CA.....		07/14/2004.....		799,379					0		155,032	155,032			0
00-1100365.....	WENATCHEE.....	WA.....		08/09/2004.....		2,023,334					0		157,874	157,874			0
00-1100369.....	HIGHWOOD.....	IL.....		05/17/2004.....		3,036,155					0		125,509	125,509			0
00-1100371.....	ANDERSON.....	SC.....		12/21/2004.....		2,294,880					0		96,919	96,919			0
00-1100373.....	RANCHO CUCAMONGA.....	CA.....		12/30/2004.....		3,585,731					0		265,339	265,339			0
00-1100375.....	ALGONQUIN.....	IL.....		09/15/2004.....		1,828,384					0		347,440	347,440			0
00-1100378.....	GLENDALE.....	WI.....		04/28/2005.....		9,693,207					0		451,463	451,463			0
00-1100394.....	FORT WAYNE.....	IN.....		05/14/2004.....		2,072,488					0		143,179	143,179			0
00-1100403.....	BAKERSFIELD.....	CA.....		05/20/2004.....		133,998					0		11,357	11,357			0
00-1100406.....	EDISON.....	NJ.....		05/18/2004.....		3,924,966					0		327,340	327,340			0
00-1100408.....	LIBERTY.....	MO.....		06/01/2004.....		440,935					0		290,533	290,533			0
00-1100414.....	BOURNE.....	MA.....		05/05/2004.....		3,276,718					0		272,701	272,701			0
00-1100420.....	ORMOND BEACH.....	FL.....		06/15/2004.....		2,127,718					0		175,492	175,492			0
00-1100421.....	PORT ORANGE.....	FL.....		09/16/2004.....		937,124					0		115,289	115,289			0
00-1100458.....	LINCOLNTON.....	NC.....		07/20/2004.....		4,963,465					0		333,896	333,896			0
00-1100464.....	GAINESVILLE.....	FL.....		05/26/2004.....		6,085,947					0		323,715	323,715			0
00-1100475.....	ITHACA.....	NY.....		06/25/2004.....		2,820,458					0		72,790	72,790			0
00-1100479.....	OXNARD.....	CA.....		02/18/2005.....		2,899,922					0		123,442	123,442			0
00-1100487.....	HILLIARD.....	OH.....		01/06/2005.....		634,591					0		105,555	105,555			0
00-1100497.....	KENT.....	WA.....		08/23/2004.....		1,739,818					0		331,183	331,183			0
00-1100501.....	SAN DIEGO.....	CA.....		07/22/2004.....		8,905,251					0		313,823	313,823			0
00-1100519.....	MILWAUKEE.....	WI.....		04/20/2006.....		2,845,324					0		57,535	57,535			0
00-1100533.....	DAVENPORT.....	IA.....		10/01/2004.....		1,602,098					0		293,433	293,433			0
00-1100581.....	CHARLOTTE.....	NC.....		05/11/2005.....		7,752,450					0		384,561	384,561			0
00-1100598.....	FARMERS BRANCH.....	TX.....		12/16/2004.....		1,219,134					0		49,756	49,756			0
00-1100599.....	FARMERS BRANCH.....	TX.....		12/16/2004.....		2,484,564					0		101,402	101,402			0
00-1100601.....	DALLAS.....	TX.....		12/16/2004.....		1,951,356					0		79,640	79,640			0
00-1100602.....	HOUSTON.....	TX.....		12/16/2004.....		1,950,614					0		79,610	79,610			0
00-1100603.....	HOUSTON.....	TX.....		12/16/2004.....		1,271,602					0		51,897	51,897			0
00-1100640.....	MANHATTAN.....	KS.....		11/03/2004.....		1,465,896					0		110,232	110,232			0
00-1100649.....	KNOXVILLE.....	TN.....		11/04/2004.....		3,382,814					0		145,051	145,051			0
00-1100677.....	LAS VEGAS.....	NV.....		02/18/2005.....		4,612,595					0		192,528	192,528			0
00-1100686.....	CHARLOTTE.....	NC.....		12/15/2004.....		1,472,341					0		46,041	46,041			0
00-1100692.....	SALT LAKE CITY.....	UT.....		01/10/2005.....		6,424,256					0		484,393	484,393			0
00-1100697.....	CLEARFIELD.....	UT.....		01/28/2005.....		2,447,503					0		206,726	206,726			0
00-1100698.....	ALGONQUIN.....	IL.....		03/02/2005.....		7,138,473					0		304,611	304,611			0
00-1100717.....	FARMERS BRANCH.....	TX.....		12/16/2004.....		717,600					0		29,287	29,287			0
00-1100718.....	FARMERS BRANCH.....	TX.....		12/16/2004.....		711,048					0		29,020	29,020			0
00-1100720.....	HOUSTON.....	TX.....		12/16/2004.....		799,549					0		32,632	32,632			0
00-1100721.....	DALLAS.....	TX.....		12/16/2004.....		1,321,725					0		53,943	53,943			0
00-1100722.....	HOUSTON.....	TX.....		12/16/2004.....		1,002,123					0		40,899	40,899			0
00-1100723.....	WAUSAU.....	WI.....		03/28/2006.....		1,839,284					0		40,784	40,784			0
00-1100729.....	PHOENIX.....	AZ.....		03/30/2005.....		4,035,655					0		167,441	167,441			0

SCHEDULE B - PART 3

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

E06.6

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100738.....	CHULA VISTA.....	CA.....		01/28/2005.....		1,267,408.....					0.....		66,188.....	66,188.....			0.....
00-1100756.....	LAKE OSWEGO.....	OR.....		11/08/2006.....		4,425,478.....					0.....		257,053.....	257,053.....			0.....
00-1100765.....	CHICAGO.....	IL.....		05/19/2005.....		1,514,066.....					0.....		138,685.....	138,685.....			0.....
00-1100773.....	SIMI VALLEY.....	CA.....		08/31/2005.....		5,667,642.....					0.....		400,138.....	400,138.....			0.....
00-1100781.....	BROOKLYN PARK.....	MN.....		04/18/2005.....		5,156,796.....					0.....		179,498.....	179,498.....			0.....
00-1100796.....	TAMPA.....	FL.....		02/14/2006.....		1,618,300.....					0.....		348,845.....	348,845.....			0.....
00-1100806.....	RENO.....	NV.....		03/15/2005.....		7,983,381.....					0.....		343,492.....	343,492.....			0.....
00-1100807.....	ELLENWOOD.....	GA.....		06/24/2005.....		4,910,869.....					0.....		198,015.....	198,015.....			0.....
00-1100822.....	LAS VEGAS.....	NV.....		06/07/2005.....		12,323,789.....					0.....		468,882.....	468,882.....			0.....
00-1100826.....	DUQUESNE.....	PA.....		06/03/2005.....		2,157,534.....					0.....		153,589.....	153,589.....			0.....
00-1100856.....	NAPLES.....	FL.....		06/30/2005.....		17,685,346.....					0.....		804,729.....	804,729.....			0.....
00-1100857.....	COLORADO SPRINGS.....	CO.....		06/15/2005.....		1,694,630.....					0.....		184,047.....	184,047.....			0.....
00-1100859.....	ROCKVILLE.....	MD.....		07/13/2005.....		5,472,959.....					0.....		228,117.....	228,117.....			0.....
00-1100867.....	CARSON.....	CA.....		07/27/2005.....		3,455,140.....					0.....		145,589.....	145,589.....			0.....
00-1100868.....	REDMOND.....	WA.....		09/08/2006.....		22,020,809.....					0.....		790,159.....	790,159.....			0.....
00-1100877.....	FAIRFIELD.....	NJ.....		07/06/2005.....		9,250,071.....					0.....		385,550.....	385,550.....			0.....
00-1100916.....	NASHVILLE.....	TN.....		06/20/2006.....		4,034,231.....					0.....		149,219.....	149,219.....			0.....
00-1100917.....	W. BABYLON.....	NY.....		02/05/2008.....		4,339,826.....					0.....		125,039.....	125,039.....			0.....
00-1100918.....	IONIA.....	MI.....		08/16/2005.....		2,323,771.....					0.....		95,692.....	95,692.....			0.....
00-1100920.....	BEAVERTON.....	OR.....		08/09/2005.....		5,746,651.....					0.....		243,921.....	243,921.....			0.....
00-1100928.....	TAMPA.....	FL.....		09/01/2005.....		7,301,553.....					0.....		563,044.....	563,044.....			0.....
00-1100962.....	SAN FRANCISCO.....	CA.....		09/15/2005.....		1,541,905.....					0.....		64,455.....	64,455.....			0.....
00-1100983.....	WAUKEGAN.....	IL.....		10/26/2005.....		1,487,541.....					0.....		102,337.....	102,337.....			0.....
00-1100990.....	ROCKVILLE.....	MD.....		05/10/2006.....		4,377,368.....					0.....		169,133.....	169,133.....			0.....
00-1100991.....	ROCKVILLE.....	MD.....		05/31/2006.....		3,176,596.....					0.....		123,615.....	123,615.....			0.....
00-1100992.....	SOUTHGATE.....	MI.....		10/14/2005.....		3,929,133.....					0.....		104,008.....	104,008.....			0.....
00-1100997.....	CHEEKTOWAGA.....	NY.....		11/17/2005.....		5,312,328.....					0.....		357,810.....	357,810.....			0.....
00-1100999.....	SOUTH JORDAN.....	UT.....		11/07/2005.....		4,074,210.....					0.....		278,081.....	278,081.....			0.....
00-1101000.....	BRIDGEVIEW.....	IL.....		09/22/2005.....		1,321,966.....					0.....		53,919.....	53,919.....			0.....
00-1101003.....	JACKSONVILLE.....	FL.....		10/12/2005.....		4,463,657.....					0.....		305,405.....	305,405.....			0.....
00-1101007.....	TAMPA.....	FL.....		12/08/2005.....		2,060,892.....					0.....		297,036.....	297,036.....			0.....
00-1101025.....	MANHATTAN.....	KS.....		12/08/2005.....		3,785,407.....					0.....		252,247.....	252,247.....			0.....
00-1101027.....	KING OF PRUSSIA.....	PA.....		11/18/2005.....		21,681,701.....					0.....		469,646.....	469,646.....			0.....
00-1101030.....	PHOENIX.....	AZ.....		04/20/2006.....		2,201,935.....					0.....		191,783.....	191,783.....			0.....
00-1101031.....	PLANO.....	TX.....		12/01/2005.....		5,583,545.....					0.....		814,822.....	814,822.....			0.....
00-1101033.....	RALEIGH.....	NC.....		01/13/2006.....		23,330,387.....					0.....		823,946.....	823,946.....			0.....
00-1101035.....	FOOTHILL RANCH.....	CA.....		03/30/2006.....		7,707,842.....					0.....		193,360.....	193,360.....			0.....
00-1101037.....	MIRAMAR.....	FL.....		03/22/2007.....		1,473,272.....					0.....		86,273.....	86,273.....			0.....
00-1101040.....	RALEIGH.....	NC.....		05/25/2006.....		26,263,537.....					0.....		515,841.....	515,841.....			0.....
00-1101041.....	GARDEN CITY.....	GA.....		04/28/2006.....		4,802,010.....					0.....		339,564.....	339,564.....			0.....
00-1101048.....	BERKELEY HEIGHTS.....	NJ.....		12/01/2005.....		2,945,114.....					0.....		258,546.....	258,546.....			0.....
00-1101074.....	RALEIGH.....	NC.....		01/13/2006.....		26,198,789.....					0.....		987,935.....	987,935.....			0.....
00-1101096.....	MIDDLEBURG HEIGHTS.....	OH.....		01/19/2006.....		2,880,450.....					0.....		110,336.....	110,336.....			0.....
00-1101100.....	RENO.....	NV.....		06/29/2006.....		776,346.....					0.....		18,973.....	18,973.....			0.....

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101129.....	OAKLAND.....	CA.....		03/23/2006.....		4,624,236.....					0.....		171,720.....	171,720.....			0.....
00-1101137.....	FRANKFORT.....	IL.....		04/23/2007.....		3,190,614.....					0.....		104,219.....	104,219.....			0.....
00-1101138.....	INDIAN TRAIL.....	NC.....		04/26/2006.....		2,900,945.....					0.....		166,074.....	166,074.....			0.....
00-1101145.....	TUSTIN.....	CA.....		04/11/2006.....		3,606,469.....					0.....		61,305.....	61,305.....			0.....
00-1101152.....	CINCINNATI.....	OH.....		09/28/2006.....		2,408,467.....					0.....		293,902.....	293,902.....			0.....
00-1101156.....	LAKESIDE.....	CA.....		01/03/2007.....		9,253,947.....					0.....		318,847.....	318,847.....			0.....
00-1101157.....	MASPETH.....	NY.....		04/21/2006.....		1,406,372.....					0.....		89,979.....	89,979.....			0.....
00-1101161.....	BONITA SPRINGS.....	FL.....		04/17/2006.....		524,495.....					0.....		81,022.....	81,022.....			0.....
00-1101163.....	WESTERVILLE.....	OH.....	S.....	05/04/2006.....		1,782,362.....					0.....		232,601.....	232,601.....			0.....
00-1101166.....	MORGANTOWN.....	WV.....		05/09/2006.....		2,697,640.....					0.....		100,203.....	100,203.....			0.....
00-1101173.....	VISTA.....	CA.....		05/31/2006.....		1,330,726.....					0.....		192,584.....	192,584.....			0.....
00-1101181.....	LAKE ST LOUIS.....	MO.....		06/29/2007.....		14,399,272.....					0.....		769,432.....	769,432.....			0.....
00-1101197.....	COLUMBUS.....	OH.....		02/06/2007.....		7,124,346.....					0.....		196,223.....	196,223.....			0.....
00-1101202.....	MYRTLE BEACH.....	SC.....		06/29/2006.....		10,409,693.....					0.....		382,472.....	382,472.....			0.....
00-1101205.....	CLEMENTON.....	NJ.....		07/18/2006.....		315,366.....					0.....		4,985.....	4,985.....			0.....
00-1101206.....	FARMINGTON HILLS.....	MI.....		06/28/2006.....		392,854.....					0.....		8,976.....	8,976.....			0.....
00-1101211.....	LAS VEGAS.....	NV.....		06/29/2006.....		3,282,810.....					0.....		114,124.....	114,124.....			0.....
00-1101214.....	MIAMI.....	FL.....		12/07/2006.....		11,284,070.....					0.....		401,642.....	401,642.....			0.....
00-1101215.....	LUMBERTON.....	NC.....		08/25/2006.....		634,679.....					0.....		353,524.....	353,524.....			0.....
00-1101217.....	COLORADO SPRINGS.....	CO.....		05/31/2006.....		12,975,654.....					0.....		227,766.....	227,766.....			0.....
00-1101218.....	AMHERST.....	NY.....		07/05/2006.....		4,312,076.....					0.....		153,660.....	153,660.....			0.....
00-1101224.....	DUQUESNE.....	PA.....		01/12/2007.....		2,540,563.....					0.....		143,439.....	143,439.....			0.....
00-1101227.....	MURRIETA.....	CA.....		06/15/2007.....		13,508,613.....					0.....		262,687.....	262,687.....			0.....
00-1101229.....	SAN FRANCISCO.....	CA.....		07/31/2006.....		416,365.....					0.....		7,594.....	7,594.....			0.....
00-1101230.....	SAN JUAN CAPISTRANO.....	CA.....		08/02/2006.....		5,454,415.....					0.....		486,612.....	486,612.....			0.....
00-1101231.....	CENTREVILLE.....	VA.....		11/29/2006.....		17,862,502.....					0.....		336,428.....	336,428.....			0.....
00-1101233.....	CENTREVILLE.....	VA.....		02/29/2008.....		3,692,454.....					0.....		65,942.....	65,942.....			0.....
00-1101238.....	BIRMINGHAM.....	AL.....		08/11/2006.....		11,554,705.....					0.....		260,858.....	260,858.....			0.....
00-1101248.....	POWAY.....	CA.....		08/30/2006.....		1,313,213.....					0.....		45,416.....	45,416.....			0.....
00-1101254.....	EL SEGUNDO.....	CA.....		08/31/2006.....		5,123,244.....					0.....		95,424.....	95,424.....			0.....
00-1101278.....	KANSAS CITY.....	KS.....		10/05/2006.....		4,172,139.....					0.....		219,119.....	219,119.....			0.....
00-1101279.....	LANCASTER.....	PA.....		12/01/2006.....		14,956,181.....					0.....		524,751.....	524,751.....			0.....
00-1101280.....	COATESVILLE.....	PA.....		12/01/2006.....		3,204,896.....					0.....		112,447.....	112,447.....			0.....
00-1101283.....	HAUPPAUGE.....	NY.....		09/27/2006.....		4,566,484.....					0.....		101,923.....	101,923.....			0.....
00-1101287.....	PALATINE.....	IL.....		08/25/2006.....		19,987,645.....					0.....		396,639.....	396,639.....			0.....
00-1101293.....	DAYTON.....	OH.....		09/26/2006.....		870,146.....					0.....		29,353.....	29,353.....			0.....
00-1101302.....	DES PLAINES.....	IL.....		11/06/2006.....		1,936,715.....					0.....		67,192.....	67,192.....			0.....
00-1101306.....	CERRITOS.....	CA.....		10/12/2006.....		5,487,267.....					0.....		324,090.....	324,090.....			0.....
00-1101308.....	CARLSBAD.....	CA.....		01/11/2007.....		1,602,421.....					0.....		30,544.....	30,544.....			0.....
00-1101309.....	BRANCHBURG.....	NJ.....		11/07/2006.....		3,794,701.....					0.....		59,878.....	59,878.....			0.....
00-1101317.....	LIVONIA.....	MI.....		12/18/2006.....		2,227,270.....					0.....		127,550.....	127,550.....			0.....
00-1101332.....	CLEARFIELD.....	UT.....		10/31/2006.....		4,029,812.....					0.....		140,519.....	140,519.....			0.....
00-1101340.....	RIVERTON.....	UT.....		11/17/2006.....		1,721,538.....					0.....		60,969.....	60,969.....			0.....

SCHEDULE B - PART 3

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

E06.8

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101375.....	HILLSBORO.....	OR.....		02/05/2007.....		5,216,871.....					0.....		125,808.....	125,808.....			0.....
00-1101383.....	AURORA.....	OH.....		04/12/2007.....		5,502,182.....					0.....		185,373.....	185,373.....			0.....
00-1101387.....	SANTA FE.....	NM.....		01/22/2007.....		1,283,467.....					0.....		546,369.....	546,369.....			0.....
00-1101393.....	JACKSON HEIGHTS.....	NY.....		05/17/2007.....		117,641.....					0.....		2,158.....	2,158.....			0.....
00-1101394.....	BROOKLYN.....	NY.....		05/17/2007.....		61,622.....					0.....		1,130.....	1,130.....			0.....
00-1101395.....	SAN DIEGO.....	CA.....		08/31/2007.....		4,965,866.....					0.....		202,994.....	202,994.....			0.....
00-1101405.....	ANNAPOLIS.....	MD.....		03/23/2007.....		2,484,948.....					0.....		85,667.....	85,667.....			0.....
00-1101414.....	LAKE ST LOUIS.....	MO.....		12/21/2007.....		3,029,175.....					0.....		161,227.....	161,227.....			0.....
00-1101419.....	AVON.....	MA.....		04/27/2007.....		811,675.....					0.....		90,248.....	90,248.....			0.....
00-1101427.....	MILWAUKEE.....	WI.....		10/31/2007.....		2,896,850.....					0.....		72,570.....	72,570.....			0.....
00-1101439.....	SANTA MARIA.....	CA.....		04/17/2007.....		835,548.....					0.....		25,394.....	25,394.....			0.....
00-1101445.....	SALT LAKE CITY.....	UT.....		05/01/2007.....		3,107,571.....					0.....		71,830.....	71,830.....			0.....
00-1101447.....	TAMPA.....	FL.....		06/29/2007.....		1,673,891.....					0.....		92,788.....	92,788.....			0.....
00-1101449.....	MORENO VALLEY.....	CA.....		05/29/2007.....		7,033,569.....					0.....		183,781.....	183,781.....			0.....
00-1101453.....	CHARLESTON.....	SC.....		06/05/2007.....		2,717,898.....					0.....		88,745.....	88,745.....			0.....
00-1101456.....	BURLINGTON.....	WA.....		05/14/2007.....		3,619,223.....					0.....		400,885.....	400,885.....			0.....
00-1101458.....	CHICAGO.....	IL.....		05/22/2007.....		4,567,422.....					0.....		157,040.....	157,040.....			0.....
00-1101475.....	LONGWOOD.....	FL.....		12/27/2007.....		7,450,825.....					0.....		742,269.....	742,269.....			0.....
00-1101481.....	ANN ARBOR.....	MI.....		07/24/2007.....		21,789,066.....					0.....		334,665.....	334,665.....			0.....
00-1101491.....	JACKSONVILLE BEACH.....	FL.....		06/21/2007.....		4,352,553.....					0.....		232,274.....	232,274.....			0.....
00-1101493.....	SALT LAKE CITY.....	UT.....		07/30/2007.....		10,944,847.....					0.....		241,688.....	241,688.....			0.....
00-1101509.....	ITHACA.....	NY.....		07/31/2007.....		4,395,595.....					0.....		119,253.....	119,253.....			0.....
00-1101512.....	BURR RIDGE.....	IL.....		12/03/2007.....		3,424,219.....					0.....		68,481.....	68,481.....			0.....
00-1101518.....	BIRMINGHAM.....	AL.....		08/07/2007.....		5,754,566.....					0.....		307,341.....	307,341.....			0.....
00-1101521.....	ATLANTA.....	GA.....		08/07/2007.....		10,717,783.....					0.....		225,343.....	225,343.....			0.....
00-1101525.....	AUSTIN.....	TX.....		07/18/2007.....		4,230,241.....					0.....		135,100.....	135,100.....			0.....
00-1101526.....	ALBUQUERQUE.....	NM.....		08/15/2007.....		2,698,672.....					0.....		53,776.....	53,776.....			0.....
00-1101534.....	TORRANCE.....	CA.....		08/30/2007.....		4,447,455.....					0.....		138,840.....	138,840.....			0.....
00-1101540.....	ORANGE.....	CA.....		08/29/2007.....		10,307,457.....					0.....		168,830.....	168,830.....			0.....
00-1101544.....	RANCHO DOMINGUEZ.....	CA.....		10/02/2007.....		4,658,391.....					0.....		148,649.....	148,649.....			0.....
00-1101545.....	CERRITOS.....	CA.....		09/10/2007.....		8,181,383.....					0.....		233,982.....	233,982.....			0.....
00-1101548.....	TACOMA.....	WA.....		10/31/2007.....		13,537,134.....					0.....		298,138.....	298,138.....			0.....
00-1101549.....	TACOMA.....	WA.....		10/31/2007.....		3,548,413.....					0.....		107,139.....	107,139.....			0.....
00-1101558.....	ROCKLEDGE.....	FL.....		09/24/2007.....		6,264,587.....					0.....		129,792.....	129,792.....			0.....
00-1101562.....	SALT LAKE CITY.....	UT.....		09/20/2007.....		8,362,340.....					0.....		161,116.....	161,116.....			0.....
00-1101563.....	HICKORY.....	NC.....		10/19/2007.....		3,093,985.....					0.....		162,395.....	162,395.....			0.....
00-1101566.....	ADDISON.....	IL.....		10/18/2007.....		2,751,819.....					0.....		46,539.....	46,539.....			0.....
00-1101567.....	VARIOUS.....	PA.....		08/31/2007.....		15,262,384.....					0.....		1,567,838.....	1,567,838.....			0.....
00-1101568.....	VARIOUS.....	OH.....		08/31/2007.....		8,757,579.....					0.....		899,628.....	899,628.....			0.....
00-1101631.....	SAN DIEGO.....	CA.....		04/03/2008.....		4,053,528.....					0.....		129,159.....	129,159.....			0.....
00-1101634.....	PITTSBURGH.....	PA.....		04/18/2008.....		2,969,311.....					0.....		141,721.....	141,721.....			0.....
00-1101637.....	PITTSBURGH.....	PA.....		04/22/2008.....		12,785,409.....					0.....		328,755.....	328,755.....			0.....
00-1101640.....	MOON TOWNSHIP.....	PA.....		07/24/2008.....		17,725,725.....					0.....		458,846.....	458,846.....			0.....
00-1101646.....	TACOMA.....	WA.....		10/30/2008.....		1,346,427.....					0.....		37,854.....	37,854.....			0.....

SCHEDULE B - PART 3

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

E06.9

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101650.....	BEDFORD.....	OH.....		09/26/2008.....		9,813,211.....					0.....		796,589.....	796,589.....			0.....
00-1101672.....	HOUSTON.....	TX.....		02/19/2010.....		7,200,105.....					0.....		123,326.....	123,326.....			0.....
00-1101673.....	ADDISON.....	IL.....		02/19/2010.....		2,618,220.....					0.....		44,846.....	44,846.....			0.....
00-1101674.....	HANOVER.....	MD.....		02/19/2010.....		4,581,885.....					0.....		78,480.....	78,480.....			0.....
00-1101675.....	ALGONA.....	WA.....		02/19/2010.....		13,839,164.....					0.....		237,042.....	237,042.....			0.....
00-1101678.....	ADDISON.....	IL.....		02/19/2010.....		4,020,838.....					0.....		68,870.....	68,870.....			0.....
00-1101679.....	ATLANTA.....	GA.....		02/19/2010.....		11,407,959.....					0.....		195,400.....	195,400.....			0.....
00-1101680.....	HOUSTON.....	TX.....		02/19/2010.....		1,402,618.....					0.....		24,025.....	24,025.....			0.....
00-1101681.....	HOUSTON.....	TX.....		02/19/2010.....		2,337,697.....					0.....		40,041.....	40,041.....			0.....
00-1101682.....	BUFORD.....	GA.....		02/19/2010.....		2,150,681.....					0.....		36,838.....	36,838.....			0.....
00-1101685.....	SAN ANTONIO.....	TX.....		03/18/2010.....		11,852,783.....					0.....		293,529.....	293,529.....			0.....
00-1101686.....	PITTSBURGH.....	PA.....		03/26/2010.....		1,320,269.....					0.....		128,150.....	128,150.....			0.....
00-1101688.....	MADISON.....	WI.....		04/23/2010.....		6,818,707.....					0.....		202,536.....	202,536.....			0.....
00-1101690.....	WEST VIEW.....	PA.....		06/10/2010.....		5,353,812.....					0.....		121,430.....	121,430.....			0.....
00-1101691.....	ALEXANDRIA.....	VA.....		06/18/2010.....		5,303,434.....					0.....		132,366.....	132,366.....			0.....
00-1101693.....	FT WRIGHT.....	KY.....		10/05/2010.....		7,528,144.....					0.....		132,917.....	132,917.....			0.....
00-1101695.....	KENT.....	VA.....		07/15/2010.....		4,553,529.....					0.....		317,692.....	317,692.....			0.....
00-1101699.....	BURLINGTON.....	KY.....		08/05/2010.....		8,817,196.....					0.....		238,480.....	238,480.....			0.....
00-1101700.....	HOUSTON.....	TX.....		09/01/2010.....		3,837,017.....					0.....		269,266.....	269,266.....			0.....
00-1101701.....	FAIRVIEW.....	OR.....		09/29/2010.....		12,140,755.....					0.....		234,485.....	234,485.....			0.....
00-1101702.....	CLINTON.....	UT.....		10/08/2010.....		10,211,495.....					0.....		502,567.....	502,567.....			0.....
00-1101703.....	GLENSHAW.....	PA.....		01/27/2011.....		12,382,369.....					0.....		482,699.....	482,699.....			0.....
00-1101704.....	ST. PETERSBURG.....	FL.....		08/05/2010.....		283,211.....					0.....		124,838.....	124,838.....			0.....
00-1101712.....	ORANGE.....	CA.....		10/07/2010.....		5,558,831.....					0.....		394,029.....	394,029.....			0.....
00-1101715.....	LYNDHURST.....	NJ.....		12/01/2010.....		8,461,737.....					0.....		153,615.....	153,615.....			0.....
00-1101719.....	LOVELAND.....	OH.....		12/13/2010.....		1,775,782.....					0.....		261,503.....	261,503.....			0.....
00-1101720.....	WEST BEND.....	WI.....		12/07/2010.....		8,691,925.....					0.....		238,659.....	238,659.....			0.....
00-1101722.....	SALT LAKE CITY.....	UT.....		12/27/2010.....		4,579,009.....					0.....		122,060.....	122,060.....			0.....
00-1101723.....	SPRING VALLEY.....	CA.....		01/31/2011.....		3,762,894.....					0.....		99,653.....	99,653.....			0.....
00-1101724.....	TORRANCE.....	CA.....		01/27/2011.....		4,816,358.....					0.....		338,861.....	338,861.....			0.....
00-1101725.....	ALBUQUERQUE.....	NM.....		01/31/2011.....		2,393,150.....					0.....		61,507.....	61,507.....			0.....
00-1101726.....	COLUMBUS.....	OH.....	S.....	12/29/2010.....		17,800,461.....					0.....		453,133.....	453,133.....			0.....
00-1101727.....	WEST BABYLON.....	NY.....		02/15/2011.....		3,173,550.....					0.....		117,433.....	117,433.....			0.....
00-1101728.....	COLUMBUS.....	OH.....	S.....	06/08/2011.....		2,321,755.....					0.....		305,471.....	305,471.....			0.....
00-1101729.....	UPPER ARLINGTON.....	OH.....		07/15/2011.....		37,035,765.....					0.....		852,256.....	852,256.....			0.....
00-1101733.....	BIRMINGHAM.....	AL.....		03/11/2011.....		21,913,149.....					0.....		500,657.....	500,657.....			0.....
00-1101734.....	BIRMINGHAM.....	AL.....		07/08/2011.....		1,151,839.....					0.....		134,823.....	134,823.....			0.....
00-1101736.....	SHAWNEE.....	KS.....		03/01/2011.....		3,587,906.....					0.....		140,245.....	140,245.....			0.....
00-1101738.....	FLORHAM PARK.....	NJ.....		06/02/2011.....		19,929,007.....					0.....		345,344.....	345,344.....			0.....
00-1101743.....	CHAPEL HILL.....	NC.....		11/15/2011.....		7,744,169.....					0.....		171,562.....	171,562.....			0.....
00-1101746.....	MESA.....	AZ.....		05/20/2011.....		2,846,883.....					0.....		130,556.....	130,556.....			0.....
00-1101747.....	IRVINE.....	CA.....		05/02/2011.....		7,925,494.....					0.....		508,258.....	508,258.....			0.....
00-1101750.....	BUFFALO GROVE.....	IL.....		05/05/2011.....		1,851,204.....					0.....		47,770.....	47,770.....			0.....

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101751.....	WOOD DALE.....	IL.....		05/05/2011.....		4,374,321.....					0.....		104,557.....	104,557.....			0.....
00-1101753.....	HOUSTON.....	TX.....		06/29/2011.....		13,842,102.....					0.....		877,531.....	877,531.....			0.....
00-1101756.....	NASHVILLE.....	TN.....		07/20/2011.....		8,999,778.....					0.....		337,878.....	337,878.....			0.....
00-1101757.....	WOODINVILLE.....	WA.....		07/13/2011.....		5,525,970.....					0.....		156,246.....	156,246.....			0.....
00-1101758.....	TOLUCA LAKE.....	CA.....		06/14/2011.....		3,574,694.....					0.....		71,230.....	71,230.....			0.....
00-1101760.....	WOOD DALE.....	IL.....		05/05/2011.....		2,563,879.....					0.....		91,857.....	91,857.....			0.....
00-1101761.....	WOOD DALE.....	IL.....		05/05/2011.....		5,049,083.....					0.....		120,685.....	120,685.....			0.....
00-1101762.....	WOOD DALE.....	IL.....		05/05/2011.....		3,839,164.....					0.....		91,765.....	91,765.....			0.....
00-1101763.....	CINCINNATI.....	OH.....		08/30/2011.....		14,891,732.....					0.....		380,191.....	380,191.....			0.....
00-1101765.....	CHICAGO.....	IL.....		08/31/2011.....		5,847,446.....					0.....		388,943.....	388,943.....			0.....
00-1101767.....	GREENFIELD.....	WI.....		09/12/2011.....		9,929,918.....					0.....		252,839.....	252,839.....			0.....
00-1101771.....	CINCINNATI.....	OH.....		07/27/2011.....		5,429,143.....					0.....		123,725.....	123,725.....			0.....
00-1101772.....	PARKER.....	CO.....		09/01/2011.....		15,166,425.....					0.....		283,462.....	283,462.....			0.....
00-1101776.....	ORANGE.....	CA.....		09/29/2011.....		5,835,305.....					0.....		405,717.....	405,717.....			0.....
00-1101780.....	MINNEAPOLIS.....	MN.....		09/20/2011.....		18,978,945.....					0.....		355,971.....	355,971.....			0.....
00-1101782.....	LAGUNA HILLS.....	CA.....		10/11/2011.....		9,851,677.....					0.....		266,404.....	266,404.....			0.....
00-1101783.....	MISSION VIEJO.....	CA.....		12/15/2011.....		4,670,491.....					0.....		123,711.....	123,711.....			0.....
00-1101784.....	SEATTLE.....	WA.....		09/30/2011.....		6,791,060.....					0.....		125,393.....	125,393.....			0.....
00-1101786.....	PITTSBURGH.....	PA.....		09/23/2011.....		30,098,591.....					0.....		756,955.....	756,955.....			0.....
00-1101788.....	WEST CHESTER.....	PA.....		10/31/2011.....		7,651,947.....					0.....		213,573.....	213,573.....			0.....
00-1101789.....	LENEXA.....	KS.....		12/08/2011.....		7,978,628.....					0.....		302,864.....	302,864.....			0.....
00-1101791.....	WAUSAU.....	WI.....		11/22/2011.....		4,674,621.....					0.....		119,742.....	119,742.....			0.....
00-1101792.....	LEXINGTON.....	KY.....		02/07/2012.....		4,210,976.....					0.....		155,660.....	155,660.....			0.....
00-1101793.....	SAN ANTONIO.....	TX.....		10/21/2011.....		633,084.....					0.....		15,495.....	15,495.....			0.....
00-1101794.....	RALEIGH.....	NC.....		11/21/2011.....		4,651,794.....					0.....		90,451.....	90,451.....			0.....
00-1101799.....	MIDDLE RIVER.....	MD.....		02/02/2012.....		4,615,429.....					0.....		113,865.....	113,865.....			0.....
00-1101800.....	CHICAGO.....	IL.....		11/30/2011.....		17,125,632.....					0.....		320,202.....	320,202.....			0.....
00-1101802.....	COLUMBUS.....	OH.....	S.....	12/01/2011.....		11,761,955.....					0.....		454,719.....	454,719.....			0.....
00-1101803.....	HOUSTON.....	TX.....		11/16/2011.....		18,000,000.....					0.....		314,791.....	314,791.....			0.....
00-1101806.....	CITY OF INDUSTRY.....	CA.....		12/12/2011.....		5,521,956.....					0.....		142,507.....	142,507.....			0.....
00-1101807.....	LAGRANGE.....	KY.....		12/14/2011.....		3,347,744.....					0.....		207,778.....	207,778.....			0.....
00-1101811.....	BUFORD.....	GA.....		12/20/2011.....		27,787,816.....					0.....		522,953.....	522,953.....			0.....
00-1101812.....	PLATTEVILLE.....	WI.....		01/25/2012.....		5,093,010.....					0.....		90,081.....	90,081.....			0.....
00-1101816.....	ATLANTA.....	GA.....		03/01/2012.....		46,609,044.....					0.....		1,328,122.....	1,328,122.....			0.....
00-1101817.....	OAKLAND.....	CA.....		06/27/2012.....		9,927,477.....					0.....		179,058.....	179,058.....			0.....
00-1101819.....	HOUSTON.....	TX.....		03/29/2012.....		25,350,000.....					0.....		308,274.....	308,274.....			0.....
00-1101825.....	REISTERSTOWN.....	MD.....		06/01/2012.....		6,278,467.....					0.....		227,955.....	227,955.....			0.....
00-1101826.....	BEDMINSTER.....	NJ.....		04/19/2012.....		8,303,715.....					0.....		187,606.....	187,606.....			0.....
00-1101828.....	DYER.....	IN.....		04/05/2012.....		2,023,308.....					0.....		170,811.....	170,811.....			0.....
00-1101830.....	PITTSBURGH.....	PA.....		05/03/2012.....		4,414,421.....					0.....		163,118.....	163,118.....			0.....
00-1101831.....	COMMACK.....	NY.....		04/25/2012.....		4,562,182.....					0.....		182,462.....	182,462.....			0.....
00-1101832.....	CENTEREACH.....	NY.....		06/29/2012.....		15,517,517.....					0.....		382,837.....	382,837.....			0.....
00-1101833.....	COLUMBIA.....	SC.....		05/03/2012.....		2,936,284.....					0.....		111,074.....	111,074.....			0.....

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101835	BRENTWOOD	TN		05/08/2012		5,864,842					0		146,040	146,040			0
00-1101838	ANN ARBOR	MI		04/27/2012		15,073,474					0		389,761	389,761			0
00-1101839	WASHINGTON	DC		09/17/2012		23,131,193					0		430,073	430,073			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		4,210,543					0		79,474	79,474			0
00-1101847	BRENTWOOD	TN		11/08/2012		8,366,319					0		205,891	205,891			0
00-1101848	CINCINNATI	OH		07/20/2012		20,720,662					0		616,480	616,480			0
00-1101852	OCEANSIDE	CA		06/28/2012		5,101,435					0		133,343	133,343			0
00-1101860	MILWAUKEE	WI		06/15/2012		10,386,898					0		406,089	406,089			0
00-1101861	REDMOND	WA		06/08/2012		23,212,637					0		584,976	584,976			0
00-1101863	MULLICA HILL	NJ		06/20/2012		4,756,591					0		176,591	176,591			0
00-1101865	COLUMBUS	OH		08/09/2012		6,914,697					0		162,190	162,190			0
00-1101869	IRVINE	CA		08/09/2012		28,043,410					0		571,234	571,234			0
00-1101870	PORTLAND	OR		09/25/2012		3,882,333					0		106,909	106,909			0
00-1101872	SAN DIEGO	CA		10/10/2012		5,037,077					0		134,495	134,495			0
00-1101873	CINCINNATI	OH		08/23/2012		11,673,520					0		299,656	299,656			0
00-1101874	FT. THOMAS	KY		08/23/2012		8,256,880					0		211,952	211,952			0
00-1101875	GRANDVIEW	MO		07/25/2012		11,346,954					0		438,589	438,589			0
00-1101876	CARLSBAD	CA		06/22/2012		17,864,785					0		333,372	333,372			0
00-1101879	BOULDER	CO		08/01/2012		4,012,620					0		108,972	108,972			0
00-1101881	NASHVILLE	TN		09/10/2012		4,756,905					0		120,619	120,619			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,659,147					0		89,217	89,217			0
00-1101883	STUDIO CITY	CA		03/05/2013		4,554,937					0		87,656	87,656			0
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,427,623					0		83,048	83,048			0
00-1101888	RALEIGH	NC		09/28/2012		5,765,612					0		115,212	115,212			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		23,561,031					0		478,268	478,268			0
00-1101893	FORT WORTH	TX		10/01/2012		9,622,393					0		169,609	169,609			0
00-1101894	COLUMBUS	OH	S	11/13/2012		23,427,243					0		844,096	844,096			0
00-1101895	CHARLESTON	SC		11/13/2012		7,330,995					0		176,558	176,558			0
00-1101898	NEW YORK	NY		11/15/2012		28,973,581					0		547,132	547,132			0
00-1101899	NEW YORK	NY		11/15/2012		4,639,837					0		204,295	204,295			0
00-1101900	BELLEVUE	WA		12/06/2012		11,738,933					0		295,914	295,914			0
00-1101901	NASHVILLE	TN		03/14/2013		5,576,485					0		141,989	141,989			0
00-1101904	WOODLAND	CA		10/24/2012		6,625,881					0		183,608	183,608			0
00-1101906	CHICAGO	IL		04/01/2013		12,260,546					0		467,262	467,262			0
00-1101909	IRVINE	CA		11/30/2012		43,369,107					0		864,969	864,969			0
00-1101912	COLUMBUS	OH	S	12/19/2012		27,752,073					0		1,244,737	1,244,737			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,278,564					0		45,808	45,808			0
00-1101914	LOGAN	UT		11/13/2012		5,186,653					0		102,621	102,621			0
00-1101920	CHANDLER	AZ		12/20/2012		5,876,518					0		148,894	148,894			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		12,675,071					0		477,146	477,146			0
00-1101922	JUANITA	WA		02/07/2013		7,694,669					0		183,921	183,921			0
00-1101924	TUSTIN	CA		12/05/2012		20,941,501					0		426,381	426,381			0
00-1101927	BRICK	NJ		12/12/2012		22,190,318					0		446,791	446,791			0
00-1101928	ANAHEIM	CA		12/14/2012		30,869,695					0		623,533	623,533			0

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101929.....	IRVINE.....	CA.....		01/03/2013.....		3,751,484.....					0.....		143,422.....	143,422.....			0.....
00-1101930.....	KANSAS CITY.....	MO.....		02/05/2013.....		2,907,400.....					0.....		111,152.....	111,152.....			0.....
00-1101931.....	CHICAGO.....	IL.....		01/22/2013.....		5,533,438.....					0.....		211,547.....	211,547.....			0.....
00-1101933.....	PITTSBURGH.....	PA.....		12/21/2012.....		6,311,895.....					0.....		160,339.....	160,339.....			0.....
00-1101934.....	SCOTTSDALE.....	AZ.....		05/01/2013.....		15,174,753.....					0.....		288,709.....	288,709.....			0.....
00-1101935.....	WASHINGTON.....	DC.....		03/14/2013.....		19,634,384.....					0.....		545,032.....	545,032.....			0.....
00-1101938.....	GRIMES.....	IA.....		03/27/2013.....		4,526,259.....					0.....		110,808.....	110,808.....			0.....
00-1101941.....	GRANDVIEW.....	OH.....	S.....	05/30/2013.....		15,947,229.....					0.....		316,484.....	316,484.....			0.....
00-1101944.....	OMAHA.....	NE.....		03/07/2013.....		5,337,777.....					0.....		102,712.....	102,712.....			0.....
00-1101946.....	MCLEAN.....	VA.....		08/02/2013.....		10,257,520.....					0.....		202,323.....	202,323.....			0.....
00-1101950.....	KANSAS CITY.....	MO.....		03/04/2013.....		7,662,108.....					0.....		203,951.....	203,951.....			0.....
00-1101951.....	WOODLAND HILLS.....	CA.....		09/03/2013.....		9,370,875.....					0.....		234,154.....	234,154.....			0.....
00-1101953.....	FREDERICKSBURG.....	VA.....		03/20/2013.....		6,542,445.....					0.....		354,142.....	354,142.....			0.....
00-1101954.....	WEST DES MOINES.....	IA.....		04/24/2013.....		6,648,543.....					0.....		167,892.....	167,892.....			0.....
00-1101955.....	WASHINGTON.....	DC.....		04/15/2013.....		15,337,533.....					0.....		471,442.....	471,442.....			0.....
00-1101956.....	CHINO.....	CA.....		04/11/2013.....		6,312,878.....					0.....		225,580.....	225,580.....			0.....
00-1101957.....	CINCINNATI.....	OH.....		05/31/2013.....		18,445,851.....					0.....		470,092.....	470,092.....			0.....
00-1101958.....	PITTSBURGH.....	PA.....		03/22/2013.....		12,126,889.....					0.....		236,019.....	236,019.....			0.....
00-1101959.....	SAN MATEO.....	CA.....		06/03/2013.....		7,322,073.....					0.....		132,335.....	132,335.....			0.....
00-1101960.....	OMAHA.....	NE.....		04/03/2013.....		3,746,780.....					0.....		97,153.....	97,153.....			0.....
00-1101963.....	PORT ORANGE.....	FL.....		04/11/2013.....		6,481,096.....					0.....		110,582.....	110,582.....			0.....
00-1101964.....	BELLMORE.....	NY.....		04/24/2013.....		6,421,613.....					0.....		118,998.....	118,998.....			0.....
00-1101965.....	SAN FRANCISCO.....	CA.....		06/04/2013.....		4,868,502.....					0.....		97,100.....	97,100.....			0.....
00-1101966.....	HUNTINGTON BEACH.....	CA.....		07/01/2013.....		4,768,687.....					0.....		171,896.....	171,896.....			0.....
00-1101967.....	SAN DIEGO.....	CA.....		04/30/2013.....		2,433,010.....					0.....		44,717.....	44,717.....			0.....
00-1101970.....	KNOXVILLE.....	TN.....		07/03/2013.....		10,777,020.....					0.....		255,724.....	255,724.....			0.....
00-1101971.....	FARMINGTON HILLS.....	MI.....		08/20/2013.....		7,965,458.....					0.....		196,930.....	196,930.....			0.....
00-1101972.....	CHAPEL HILL.....	NC.....		05/17/2013.....		6,669,788.....					0.....		233,235.....	233,235.....			0.....
00-1101973.....	CAMERON PARK.....	CA.....		08/28/2013.....		11,061,012.....					0.....		200,551.....	200,551.....			0.....
00-1101976.....	CITY OF INDUSTRY.....	CA.....		07/09/2013.....		25,224,559.....					0.....		1,196,497.....	1,196,497.....			0.....
00-1101977.....	ANN ARBOR.....	MI.....		07/01/2013.....		14,591,252.....					0.....		301,067.....	301,067.....			0.....
00-1101978.....	FREDERICK.....	MD.....		06/27/2013.....		30,000,000.....					0.....		230,136.....	230,136.....			0.....
00-1101979.....	SEATTLE.....	WA.....		08/01/2013.....		19,081,418.....					0.....		719,664.....	719,664.....			0.....
00-1101980.....	NASHVILLE.....	TN.....		07/02/2013.....		48,726,920.....					0.....		942,215.....	942,215.....			0.....
00-1101982.....	NEWPORT BEACH.....	CA.....		06/11/2013.....		3,313,726.....					0.....		63,867.....	63,867.....			0.....
00-1101984.....	WEST VALLEY CITY.....	UT.....		05/31/2013.....		6,898,944.....					0.....		140,275.....	140,275.....			0.....
00-1101988.....	SCOTTSDALE.....	AZ.....	S.....	06/03/2013.....		8,078,360.....					0.....		163,487.....	163,487.....			0.....
00-1101989.....	SALEM.....	OR.....		08/05/2013.....		13,673,926.....					0.....		271,921.....	271,921.....			0.....
00-1101991.....	MARGATE.....	FL.....		08/02/2013.....		8,850,321.....					0.....		204,172.....	204,172.....			0.....
00-1101993.....	ROCHESTER.....	MN.....		10/01/2013.....		27,434,670.....					0.....		506,635.....	506,635.....			0.....
00-1101994.....	TIGARD.....	OR.....		08/21/2013.....		8,232,177.....					0.....		224,420.....	224,420.....			0.....
00-1101995.....	MENLO PARK.....	CA.....		06/10/2013.....		29,136,137.....					0.....		633,766.....	633,766.....			0.....
00-1101996.....	MIDDLEBURG HEIGHTS.....	OH.....		07/17/2013.....		6,922,783.....					0.....		178,593.....	178,593.....			0.....

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101997	LEXINGTON	KY		03/03/2014		13,109,463					0		331,811	331,811			0
00-1101998	WINSTON SALEM	NC		07/02/2013		10,469,672					0		207,124	207,124			0
00-1102000	NEW BEDFORD	MA		08/12/2013		10,726,869					0		217,814	217,814			0
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013		8,866,958					0		182,111	182,111			0
00-1102003	JUPITER	FL		09/17/2013		16,284,730					0		283,606	283,606			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		10,621,759					0		279,871	279,871			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		12,503,455					0		460,673	460,673			0
00-1102010	MANSFIELD	TX		11/25/2013		5,805,812					0		202,645	202,645			0
00-1102011	MANSFIELD	TX		11/25/2013		25,158,517					0		878,126	878,126			0
00-1102013	TULSA	OK		09/25/2013		20,119,487					0		342,776	342,776			0
00-1102015	BOSTON	MA		07/30/2013		14,496,377					0		394,015	394,015			0
00-1102016	ANN ARBOR	MI		08/01/2013		7,161,659					0		265,597	265,597			0
00-1102021	EVANSTON	IL		09/09/2013		2,434,129					0		55,668	55,668			0
00-1102024	LAS VEGAS	NV		10/11/2013		2,952,384					0		157,531	157,531			0
00-1102027	OWASSO	OK		10/10/2013		22,536,794					0		916,417	916,417			0
00-1102028	MOORE	OK		10/10/2013		17,628,312					0		716,823	716,823			0
00-1102029	BROKEN ARROW	OK		10/10/2013		10,560,674					0		429,430	429,430			0
00-1102030	LOS ANGELES	CA		09/03/2013		5,110,481					0		117,828	117,828			0
00-1102031	PASADENA	CA		09/03/2013		2,433,563					0		56,109	56,109			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		11,844,641					0		674,884	674,884			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		13,698,174					0		238,615	238,615			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,757,453					0		204,199	204,199			0
00-1102038	LONE TREE	CO		08/29/2013		21,877,815					0		523,814	523,814			0
00-1102040	CARSON	CA		08/29/2013		4,373,795					0		106,132	106,132			0
00-1102041	SPARTANBURG	SC		10/23/2013		7,826,491					0		410,203	410,203			0
00-1102043	GRAPEVINE	TX		12/05/2013		29,500,000					0		444,731	444,731			0
00-1102045	DENVER	CO		02/13/2014		37,561,265					0		609,675	609,675			0
00-1102046	EAST ISLIP	NY		11/21/2013		13,750,000					0		431,632	431,632			0
00-1102050	CHINO	CA		12/30/2013		10,834,446					0		188,353	188,353			0
00-1102051	GAINESVILLE	FL		11/01/2013		13,482,223					0		218,602	218,602			0
00-1102059	TALLAHASSEE	FL		10/25/2013		19,339,018					0		381,287	381,287			0
00-1102065	SEATTLE	WA		11/01/2013		4,225,635					0		71,984	71,984			0
00-1102066	TUKWILA	WA		11/01/2013		5,868,030					0		94,690	94,690			0
00-1102067	FARGO	ND		02/03/2014		4,917,563					0		252,899	252,899			0
00-1102068	PIKESVILLE	MD		10/30/2013		3,912,638					0		85,092	85,092			0
00-1102073	NORMAN	OK		11/07/2013		9,698,944					0		316,238	316,238			0
00-1102084	WOODSTOCK	GA		01/09/2014		27,000,000					0		337,209	337,209			0
00-1102087	MADISON	WI		06/03/2014		11,432,351					0		168,403	168,403			0
00-1102088	MADISON	WI		02/03/2014		2,444,089					0		77,852	77,852			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014		4,343,149					0		65,207	65,207			0
00-1102092	SANDY	OR		04/07/2014		2,181,263					0		33,417	33,417			0
00-1102093	CHATTANOOGA	TN		02/07/2014		3,519,578					0		111,991	111,991			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,714,155					0		119,438	119,438			0
00-1102099	BEAVERTON	OR		12/10/2013		32,892,487					0		771,846	771,846			0

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102100.....	SAN DIEGO.....	CA.....		12/12/2013.....		8,046,457.....					0.....		175,792.....	175,792.....			0.....
00-1102102.....	ONTARIO.....	CA.....		10/31/2013.....		7,323,474.....					0.....		169,496.....	169,496.....			0.....
00-1102106.....	CARROLLTON.....	TX.....		12/26/2013.....		11,000,000.....					0.....		147,651.....	147,651.....			0.....
00-1102107.....	ADDISON.....	IL.....		12/19/2013.....		6,073,795.....					0.....		143,695.....	143,695.....			0.....
00-1102108.....	WAUKEE.....	IA.....		12/20/2013.....		16,856,435.....					0.....		277,929.....	277,929.....			0.....
00-1102109.....	BROOKLYN.....	NY.....		12/20/2013.....		12,310,203.....					0.....		215,831.....	215,831.....			0.....
00-1102110.....	PITTSBURGH.....	PA.....		06/05/2014.....		22,760,272.....					0.....		497,180.....	497,180.....			0.....
00-1102111.....	FORT COLLINS.....	CO.....		01/23/2014.....		8,820,171.....					0.....		205,004.....	205,004.....			0.....
00-1102113.....	WILLIAMSVILLE.....	NY.....		12/23/2013.....		4,304,985.....					0.....		222,338.....	222,338.....			0.....
00-1102115.....	LEXINGTON.....	KY.....		01/10/2014.....		2,884,903.....					0.....		144,480.....	144,480.....			0.....
00-1102116.....	CHARLOTTE.....	NC.....		01/22/2014.....		52,300,215.....					0.....		875,702.....	875,702.....			0.....
00-1102117.....	BOSTON.....	MA.....		06/02/2014.....		23,839,350.....					0.....		397,910.....	397,910.....			0.....
00-1102121.....	AUBURN HILLS.....	MI.....		01/29/2014.....		17,741,242.....					0.....		325,111.....	325,111.....			0.....
00-1102126.....	GRIMES.....	IA.....		03/06/2014.....		4,437,756.....					0.....		97,255.....	97,255.....			0.....
00-1102127.....	BOUNTIFUL.....	UT.....		02/13/2014.....		12,258,881.....					0.....		196,238.....	196,238.....			0.....
00-1102128.....	ONTARIO.....	CA.....		04/22/2014.....		7,898,178.....					0.....		180,938.....	180,938.....			0.....
00-1102129.....	PHOENIX.....	AZ.....		01/30/2014.....		6,004,054.....					0.....		118,973.....	118,973.....			0.....
00-1102132.....	PITTSBURGH.....	PA.....		03/31/2014.....		9,529,016.....					0.....		266,669.....	266,669.....			0.....
00-1102133.....	BALTIMORE.....	MD.....		03/10/2014.....		54,000,000.....					0.....		553,097.....	553,097.....			0.....
00-1102137.....	GRAND RAPIDS.....	MI.....		07/08/2014.....		8,440,581.....					0.....		338,939.....	338,939.....			0.....
00-1102138.....	CANONSBURG.....	PA.....		03/12/2014.....		12,163,807.....					0.....		370,337.....	370,337.....			0.....
00-1102139.....	ONTARIO.....	CA.....		04/10/2014.....		4,197,912.....					0.....		92,752.....	92,752.....			0.....
00-1102142.....	ENGLISHTOWN.....	NJ.....		08/11/2014.....		20,000,000.....					0.....		160,323.....	160,323.....			0.....
00-1102145.....	CHARLOTTESVILLE.....	VA.....		04/10/2014.....		3,666,424.....					0.....		59,716.....	59,716.....			0.....
00-1102149.....	ANNAPOLIS.....	MD.....		06/10/2014.....		4,202,365.....					0.....		98,423.....	98,423.....			0.....
00-1102150.....	LITTLE ROCK.....	AR.....		06/24/2014.....		5,429,808.....					0.....		174,105.....	174,105.....			0.....
00-1102152.....	EDISON.....	NJ.....		06/12/2014.....		22,752,204.....					0.....		761,293.....	761,293.....			0.....
00-1102156.....	LOS ANGELES.....	CA.....		05/16/2014.....		7,187,686.....					0.....		128,502.....	128,502.....			0.....
00-1102162.....	CHULA VISTA.....	CA.....		11/03/2014.....		11,969,919.....					0.....		370,379.....	370,379.....			0.....
00-1102164.....	ITASCA.....	IL.....		07/29/2014.....		6,200,426.....					0.....		152,641.....	152,641.....			0.....
00-1102165.....	FRANKLIN PARK.....	IL.....		07/29/2014.....		4,566,393.....					0.....		103,874.....	103,874.....			0.....
00-1102167.....	HENDERSON.....	NV.....		06/02/2014.....		2,857,205.....					0.....		56,082.....	56,082.....			0.....
00-1102168.....	LEXINGTON.....	KY.....		06/18/2014.....		7,380,989.....					0.....		245,915.....	245,915.....			0.....
00-1102169.....	ST. LOUIS.....	MO.....		08/22/2014.....		10,244,048.....					0.....		158,119.....	158,119.....			0.....
00-1102170.....	WATERLOO.....	IL.....		08/22/2014.....		6,332,466.....					0.....		190,827.....	190,827.....			0.....
00-1102171.....	FLOWER MOUND.....	TX.....		07/23/2014.....		3,346,655.....					0.....		56,652.....	56,652.....			0.....
00-1102173.....	LEXINGTON.....	KY.....		09/12/2014.....		10,416,019.....					0.....		344,931.....	344,931.....			0.....
00-1102179.....	COLUMBUS.....	OH.....		01/02/2015.....							0.....		89,012.....	89,012.....			0.....
00-1102184.....	CHEVY CHASE.....	MD.....		07/29/2014.....		14,881,870.....					0.....		363,850.....	363,850.....			0.....
00-1102185.....	CHEVY CHASE.....	MD.....		07/29/2014.....		14,881,870.....					0.....		363,850.....	363,850.....			0.....
00-1102192.....	SEATAC.....	WA.....		09/05/2014.....		15,312,401.....					0.....		770,034.....	770,034.....			0.....
00-1102193.....	OCALA.....	FL.....		09/11/2014.....		21,415,010.....					0.....		521,688.....	521,688.....			0.....
00-1102196.....	SAN DIEGO.....	CA.....		12/15/2014.....		1,500,000.....					0.....		34,283.....	34,283.....			0.....

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102197	VISTA	CA		12/15/2014		3,525,000					0		80,565	80,565			0
00-1102198	VISTA	CA		12/15/2014		3,225,000					0		73,708	73,708			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015							0		147,845	147,845			0
00-1102206	GREENVILLE	SC		10/22/2014		12,481,764					0		223,548	223,548			0
00-1102208	SANTA CLARA	CA		12/04/2014		46,000,000					0		832,826	832,826			0
00-1102213	TEMPE	AZ		11/03/2014		20,273,118					0		485,038	485,038			0
00-1102217	RICHMOND	VA		10/23/2014		32,952,453					0		583,079	583,079			0
00-1102222	COLLEGE STATION	TX		12/01/2014		9,500,000					0		377,290	377,290			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		8,000,000					0		196,109	196,109			0
00-1102224	TOWN & COUNTRY	MO		09/17/2014		8,449,372					0		189,887	189,887			0
00-1102230	NEWPORT	KY		10/15/2014		9,150,000					0		13,137	13,137			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		10,500,000					0		223,031	223,031			0
00-1102235	LOS ANGELES	CA		09/17/2014		2,191,767					0		50,786	50,786			0
00-1102238	COLUMBUS	OH		09/30/2014		10,970,070					0		199,891	199,891			0
00-1102242	NASHVILLE	TN		11/14/2014		5,150,000					0		121,577	121,577			0
00-1102246	SAN DIEGO	CA		12/08/2014		5,025,000					0		85,161	85,161			0
00-1102249	JERICO	NY		12/19/2014		15,500,000					0		256,384	256,384			0
00-1102256	DALLAS	TX		12/18/2014		5,900,000					0		122,515	122,515			0
00-1102259	WALTHAM	MA		12/18/2014		11,000,000					0		250,245	250,245			0
00-1102263	DERBY	KS		12/01/2014		11,000,000					0		566,396	566,396			0
00-1102265	FONTANA	CA		12/03/2014		5,600,000					0		169,121	169,121			0
00-1102266	SARTELL	MN		06/11/2015							0		155,527	155,527			0
00-1102267	RIVERSIDE	MO		03/12/2015							0		308,326	308,326			0
00-1102268	WESTPORT	CT		12/11/2014		9,500,000					0		157,138	157,138			0
00-1102269	WOODLAND	CA		12/04/2014		7,150,000					0		156,647	156,647			0
00-1102271	COLUMBUS	OH	S	02/17/2015							0		1,135,220	1,135,220			0
00-1102272	COLUMBUS	OH	S	02/17/2015							0		444,216	444,216			0
00-1102274	EL SEGUNDO	CA		04/01/2015							0		395,019	395,019			0
00-1102290	TULSA	OK		03/02/2015							0		159,597	159,597			0
00-1102292	HAMPTON	VA		06/19/2015							0		115,016	115,016			0
00-1102293	SEATTLE	WA		12/30/2014		16,800,000					0		785,724	785,724			0
00-1102296	CLIVE	IA		06/22/2015							0		123,642	123,642			0
00-1102299	CANTON	MI		04/30/2015							0		292,755	292,755			0
00-1102306	CANTON	MI		04/30/2015							0		38,554	38,554			0
00-1102308	TUCSON	AZ		01/22/2015							0		136,667	136,667			0
00-1102316	ROCKVILLE	MD		06/01/2015							0		64,921	64,921			0
00-1102323	ANN ARBOR	MI		07/01/2015							0		177,994	177,994			0
00-1102324	CANONSBURG	PA		02/27/2015							0		239,744	239,744			0
00-1102328	CLEARWATER	FL		04/20/2015							0		99,523	99,523			0
00-1102336	MENLO PARK	CA		04/15/2015							0		764,730	764,730			0
00-1102337	CHATSWORTH	CA		04/08/2015							0		150,671	150,671			0
00-1102348	SAN DIEGO	CA		08/03/2015							0		243,440	243,440			0
00-1102350	MELVILLE	NY		04/29/2015							0		111,133	111,133			0
00-1102352	COLUMBUS	OH	S	06/02/2015							0		184,343	184,343			0

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					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102353.....	PALO ALTO.....	CA.....		08/04/2015.							0		55,282	55,282			0
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015.							0		97,130	97,130			0
00-1102358.....	JACKSONVILLE BEACH.....	FL.....		08/03/2015.							0		68,399	68,399			0
00-1102362.....	FEDERAL WAY.....	WA.....		04/30/2015.							0		147,908	147,908			0
00-1102364.....	CUYAHOGA FALLS.....	OH.....		05/28/2015.							0		173,974	173,974			0
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015.							0		60,943	60,943			0
00-1102367.....	SAN FRANCISCO.....	CA.....		05/11/2015.							0		72,808	72,808			0
00-1102373.....	MARYSVILLE.....	WA.....		05/08/2015.							0		87,705	87,705			0
00-1102377.....	REDMOND.....	WA.....		06/30/2015.							0		163,954	163,954			0
00-1102379.....	SAN ANTONIO.....	TX.....		05/29/2015.							0		73,157	73,157			0
00-1102381.....	BEVERLY HILLS.....	CA.....		06/26/2015.							0		283,742	283,742			0
00-1102382.....	DUNWOODY.....	GA.....		06/01/2015.							0		223,726	223,726			0
00-1102385.....	LAS VEGAS.....	NV.....		09/01/2015.							0		33,029	33,029			0
00-1102387.....	VISTA.....	CA.....		07/01/2015.							0		45,084	45,084			0
00-1102388.....	LADUE.....	MO.....		09/18/2015.							0		14,945	14,945			0
00-1102392.....	SACRAMENTO.....	CA.....		07/07/2015.							0		30,613	30,613			0
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015.							0		278,407	278,407			0
00-1102439.....	CONYERS.....	GA.....		10/15/2015.							0		35,524	35,524			0
00-1102443.....	OVERLAND PARK.....	KS.....		10/23/2015.							0		51,684	51,684			0
00-1102444.....	LEES SUMMIT.....	MO.....		10/23/2015.							0		39,962	39,962			0
00-6000125.....	ARLINGTON.....	VA.....		01/31/2002.		1,056,645					0		429,270	429,270			0
00-6000180.....	ARLINGTON.....	VA.....		01/31/2002.		869,711					0		196,543	196,543			0
00-6000193.....	CINCINNATI.....	OH.....		01/31/2002.		228,950					0		50,326	50,326			0
00-6000248.....	TREVOSE.....	PA.....		01/31/2002.		374,420					0		245,019	245,019			0
00-6000256.....	ARDEN HILLS.....	MN.....		01/31/2002.		343,176					0		172,835	172,835			0
00-9000137.....	YORBA LINDA.....	CA.....		05/01/2002.		97,197					0		38,083	38,083			0
00-9000144.....	ROCK HILL.....	SC.....		08/01/2002.		231,068					0		22,768	22,768			0
03-0306302.....	WATERFORD.....	MI.....		10/04/1994.		896,216					0		224,314	224,314			0
03-0307129.....	AMHERST.....	NY.....		06/27/1995.		1,072,453					0		155,298	155,298			0
03-0307885.....	LOUISVILLE.....	KY.....		02/29/1996.		212,422					0		182,879	182,879			0
03-0308244.....	LA VERGNE.....	TN.....		01/09/1997.		462,926					0		212,540	212,540			0
03-0308428.....	PLAINVILLE.....	OH.....		03/14/1996.		1,247,393					0		253,085	253,085			0
03-0308648.....	DELAWARE.....	OH.....		03/05/1996.		1,066,537					0		789,348	789,348			0
03-0308675.....	OVERLAND PARK.....	KS.....		03/21/1996.		655,853					0		485,793	485,793			0
03-0308822.....	RALEIGH.....	NC.....		06/27/1996.		6,331,639					0		3,911,295	3,911,295			0
03-0308877.....	WOODSTOCK.....	GA.....		04/03/1997.		1,547,091					0		631,060	631,060			0
03-0310231.....	ST PAUL.....	MN.....		08/27/1997.		1,827,583					0		172,463	172,463			0
03-0310337.....	HOUSTON.....	TX.....		09/30/1997.		6,990,462					0		1,024,753	1,024,753			0
03-0310373.....	MARYLAND HEIGHTS.....	MO.....		08/22/1997.		770,688					0		260,019	260,019			0
03-0310442.....	HOUSTON.....	TX.....		09/30/1997.		409,523					0		60,033	60,033			0
03-0310520.....	OAKDALE.....	MN.....		12/01/1997.		754,667					0		69,967	69,967			0
03-0311838.....	SEATTLE.....	WA.....		04/07/1999.		529,752					0		107,824	107,824			0
03-0312004.....	FARMERS BRANCH.....	TX.....		07/13/1999.		2,284,725					0		167,072	167,072			0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-4000027.....	NAUGATUCK.....	CT.....	.....	09/10/1996.	.....	.....3,069,102	.....	.....	.....	.....	.....0	.....	.....351,707	351,707	.....	.....	.....0
03-4000509.....	FAIRFIELD.....	OH.....	.....	06/30/1997.	.....	.....2,107,795	.....	.....	.....	.....	.....0	.....	.....760,453	760,453	.....	.....	.....0
03-4000518.....	MARIETTA.....	GA.....	.....	07/18/1997.	.....	.....1,813,607	.....	.....	.....	.....	.....0	.....	.....632,322	632,322	.....	.....	.....0
03-4000590.....	CINCINNATI.....	OH.....	.....	09/30/1997.	.....	.....1,150,160	.....	.....	.....	.....	.....0	.....	.....376,247	376,247	.....	.....	.....0
03-4000669.....	ROBERTSDALE.....	AL.....	.....	11/04/1997.	.....	.....507,671	.....	.....	.....	.....	.....0	.....	.....255,222	255,222	.....	.....	.....0
03-4001019.....	MONROEVILLE.....	PA.....	.....	09/01/1998.	.....	.....2,986,818	.....	.....	.....	.....	.....0	.....	.....719,708	719,708	.....	.....	.....0
03-4001028.....	OKLAHOMA CITY.....	OK.....	.....	07/27/1998.	.....	.....732,190	.....	.....	.....	.....	.....0	.....	.....181,661	181,661	.....	.....	.....0
03-4100224.....	HOUSTON.....	TX.....	.....	03/12/1997.	.....	.....875,209	.....	.....	.....	.....	.....0	.....	.....355,453	355,453	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						4,330,874,311	0	0	0	0	0	0	164,743,956	164,743,956	0	0	0
Mortgages Disposed																	
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005.	08/18/2015.	985,294	.....	.....	.....	.....	.....0	.....	.....985,294	985,294	.....	.....	.....0
03-4002170.....	SALT LAKE CITY.....	UT.....	.....	12/28/1999.	01/01/2015.	1,263,855	.....	.....	.....	.....	.....0	.....	.....1,263,855	1,263,855	.....	.....	.....0
0399999. Total - Mortgages Disposed.....						2,249,149	0	0	0	0	0	0	2,249,149	2,249,149	0	0	0
0599999. Total Mortgages.....						5,065,521,588	0	(41,386)	0	0	(41,386)	0	899,349,851	904,627,022	.....	.....5,277,173	5,277,173

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 B./A. C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
	Clareant European Direct Lending Fund II SCSp.....		Kirchberg.....	Luxem	Alcentra Limited.....		09/17/2015.....		6,886,012	6,886,012	6,886,012	.....						.....18,113,988	2.230
	Clareant European DLF Investor Feeder LP (fka: Alcentra).....		St. Helier.....	Jersey	Alcentra Limited.....		11/13/2014.....		13,795,097	13,974,031	13,974,031	178,934					1,006,742	1,284,647	1.600
	TCW Direct Lending LLC.....		Dover.....	DE.....	TCW Asset Management.....		03/20/2015.....		14,985,939	14,691,292	14,691,292	(294,647)						30,150,000	2.230
1199999.	Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated.....								35,667,048	35,551,335	35,551,335	(115,713)	0	0	0	0	1,006,742	49,548,635	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Catalyst Fund V, L.P.....		Toronto.....	Canad	Catalyst Group, LLC.....		08/12/2015.....	3	250,000	250,000	250,000	.....						.....9,750,000	0.670
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								250,000	250,000	250,000	0	0	0	0	0	0	9,750,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC.....		Columbus.....	OH...	Nationwide Life Insurance Company.....		07/08/2015.....		50,000,000	65,779,145	65,779,145	15,779,141					60,000,000		100,000
1699999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								50,000,000	65,779,145	65,779,145	15,779,141	0	0	0	0	60,000,000	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
E07	CIM Fund VIII, L.P.....		Los Angeles.....	CA...	CIM Fund VIII, GP, LLC.....		12/31/2014.....		5,344,436	5,247,841	5,247,841	(96,595)						7,975,428	0.880
	Crow Holdings Realty Partners VII, LP.....		Wilmington.....	DE....	Crow Holdings Capital Partners, LLC.....		05/01/2015.....		158,967	158,967	158,967							10,000,000	0.670
	Crow Holdings Retail Fund, L.P.....		Wilmington.....	DE....	Crow Holdings Capital Partners, LLC.....		04/01/2015.....		441,658	318,180	318,180	(123,478)						9,558,342	3.390
	Heitman Real Estate Debt Partners, L.P.....		Wilmington.....	DE....	Heitman Capital Management.....		10/15/2015.....		2,934,822	2,934,822	2,934,822							4,586,759	10.000
	Legg Mason Real Estate Fund II.....		Los Angeles.....	CA....	Legg Mason, Inc.....		05/31/2005.....		8,884,214	8,884,214	8,884,214						1,318,846		5.490
	US Office Development Program, L.P.....		Wilmington.....	DE....	ODP GP, LLC.....		12/02/2014.....		4,971,286	6,077,854	6,077,854	1,396,559						20,126,597	3.570
	Bay Area Historic 2011 Fund LLC.....		San Francisco.....	CA....	Impact Investment Advisor LLC.....		11/06/2012.....		3,382,824	476,262	476,262		(236,363)					340,307	32.000
	Boston Capital Intermediate Term Income Fund LLC.....		Boston.....	MA...	Boston Capital Holdings Limited Partnership.....		11/01/2011.....		169,127	56,990	56,990								33.330
	CCP NI Master Tenant 2 LLC.....		Santa Monica.....	CA....	CCP NI Managing Member 2 LLC.....		12/10/2015.....		5,785,132	838,986	838,986		(4,946,146)					4,285,283	50.000
	CCP NI Master Tenant LLC.....		Santa Monica.....	CA....	CCP NI Owner LLC.....		07/31/2015.....		6,885,873	2,217,542	2,217,542		(4,668,331)					7,556,471	50.000
	Cville Master Tenant LLC.....		Charlottesville.....	VA....	Cville Operations Holdings Inc.....		05/21/2013.....		6,375,923	734,774	734,774		(161,902)						99.990
	Everyman Enterprises Business Trust.....		Baltimore.....	MD...	Everyman Management Business Trust.....		10/24/2012.....		5,454,331	435,173	435,173		(61,002)						99.900
	FC Boilermaker Master Tenant LLC.....		Washington.....	Wash	Forest City Enterprises INC.....		04/05/2012.....		4,160,471	538,545	538,545							3,461,103	99.990
	Genessee Gateway MT LLC.....		Buffalo.....	NY....	Genessee Gateway Managing Entity, Inc.....		10/15/2010.....		2,160,768	331,250	331,250		(60,664)						100.000
	Mill No 1 LLC.....		Baltimore.....	MD....	Mount Vernon Mill/Terra Nova LLC.....		04/18/2013.....		7,802,900	750,812	750,812		(266,674)					1,121,999	99.990
	Rose Hill Solar LLC.....		Asheville.....	NC....	FLS Operations LLC.....		12/13/2012.....		3,833,375	448,060	448,060								12.500
	Shovel Works Master Lessee LLC.....		North Easton.....	MA....	Shovel Works Master Lessee.....		09/12/2013.....		5,409,251	789,142	789,142		(176,778)					525,790	99.970
	Stonehenge REV I LLC.....		Columbus.....	OH....	Stonehenge Capital Company LLC.....		12/22/2015.....		2,079,504	2,079,504	2,079,504							2,257,326	49.950
	STRATA FUND 18 LESSEE LLC.....		Chapel Hill.....	NC....	Strata Fund 18, LLC.....		07/25/2014.....		23,435,143	5,082,174	5,082,174		595,980					2,544,676	99.000
	Strata Fund 25 Lessee LLC.....		Chapel Hill.....	NC....	Strata Fund 25 LLC.....		06/30/2015.....		23,278,836	7,317,923	7,317,923		(15,960,913)					8,808,545	50.000
	Stuyvestant Hall Master Tenant LLC.....		Delaware.....	OH....	Stuyvesant Hall Holdings Inc.....		04/03/2012.....		3,166,212	57,190	57,190								99.000
	SunE DGS Master Tenant LLC.....		Wilmington.....	DE....	SunE DG Holdings, LLC.....		12/30/2013.....		21,104,754	3,254,631	3,254,631		(1,671,910)					513,584	99.000
	Town Of Dunn Solar Farm - Solar.....		Asheville.....	NC....	FLS Operations LLC.....		12/31/2012.....		3,811,758	409,823	409,823								99.990
	Wallis Annenberg Performing Arts Center.....		Los Angeles.....	CA...	BH Performing Arts Manager LLC.....		09/30/2013.....		7,694,634	1,805,908	1,805,908		(303,118)						99.990
	Weinland Park Master Tenant LLC.....		Columbus.....	OH....	Weinland Park Manager LLC.....		04/28/2014.....		3,871,518	293,073	293,073		(2,910,048)						99.000
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								162,597,717	51,539,640	51,539,640	1,176,486	(30,827,869)	0	0	0	1,318,846	83,662,209	XXX

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 B./A. C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Nationwide Tax Credit Partners 2011 - A LLC.....	.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	11/30/2011.	.....	.....1,000	1,000	1,000	.....	.....	.....	.....	.....	.....	.....	.....0.010
	Nationwide Tax Credit Partners 2012 - A LLC.....	.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	12/03/2013.	.....	.....1,000	1,000	1,000	.....	.....	.....	.....	.....	.....	.....	.....0.010
	Nationwide Tax Credit Partners 2013 - A LLC.....	.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	09/30/2013.	.....	.....1,000	1,000	1,000	.....	.....	.....	.....	.....	.....	.....	.....0.010
	Nationwide Tax Credit Partners 2013 - B LLC.....	.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	12/03/2013.	.....	.....1,000	1,000	1,000	.....	.....	.....	.....	.....	.....	.....	.....0.010
	Nationwide Tax Credit Partners 2013 - C LLC.....	.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	11/30/2013.	.....	.....1,000	1,000	1,000	.....	.....	.....	.....	.....	.....	.....	.....0.010
	Nationwide Tax Credit Partners 2014 - C LLC.....	.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	08/22/2014.	.....	10,775,559	9,549,725	9,549,725	.....	(1,141,554)	.....	.....	.....	.....	7,730,757	100.000
	Nationwide Tax Credit Partners 2015 - A LLC.....	.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	08/12/2015.	.....	.....1,000	1,000	1,000	.....	.....	.....	.....	.....	.....	.....	.....0.010
3499999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								10,791,852	9,565,426	9,565,426	0	(1,141,554)	0	0	0	0	7,730,757	XXX
4499999.	Subtotal - Unaffiliated.....								339,255,783	180,347,046	180,347,046	548,789	(45,621,157)	0	0	0	2,325,588	288,468,459	XXX
4599999.	Subtotal - Affiliated.....								60,791,852	75,344,571	75,344,571	15,779,141	(1,141,554)	0	0	0	60,000,000	7,730,757	XXX
4699999.	Totals.....								400,047,635	255,691,617	255,691,617	16,327,930	(46,762,711)	0	0	0	62,325,588	296,199,216	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 Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated										
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	Luxembourg.....	Alcentra Limited.....	09/17/2015.....		6,886,012.....			2.230.....
	Clareant European DLF Investor Feeder LP (fka: Alcentra).....	St. Helier.....	Jersey.....	Alcentra Limited.....	11/13/2014.....			4,588,783.....		1.600.....
	TCW Direct Lending LLC.....	Dover.....	DE.....	TCW Asset Management.....	03/20/2015.....		14,985,939.....			2.230.....
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated.....							21,871,951.....	4,588,783.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	Catalyst Fund V, L.P.....	Toronto.....	Canada.....	Catalyst Group, LLC.....	08/12/2015.....	3.....	250,000.....			0.670.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							250,000.....	0.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated										
	Eagle Captive Reinsurance, LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	07/08/2015.....		50,000,000.....			100.000.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							50,000,000.....	0.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
E08	CIM Fund VIII, L.P.....	Los Angeles.....	CA.....	CIM Fund VIII, GP, LLC.....	12/31/2014.....		6,975,774.....	-.....		0.880.....
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....	05/01/2015.....		158,967.....			0.670.....
	Crow Holdings Retail Fund, L.P.....	Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....	04/01/2015.....		441,658.....			3.390.....
	Heitman Real Estate Debt Partners, L.P.....	Wilmington.....	DE.....	Heitman Capital Management.....	10/15/2015.....		2,948,931.....			10.000.....
	US Office Development Program, L.P.....	Wilmington.....	DE.....	ODP GP, LLC.....	12/02/2014.....			1,114,840.....		3.570.....
	Boston Capital Intermediate Term Income Fund LLC.....	Boston.....	MA.....	Boston Capital Holdings Limited Partnership.....	11/01/2011.....			68,212.....		33.330.....
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA.....	CCP NI Managing Member 2 LLC.....	12/10/2015.....		5,785,132.....			50.000.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA.....	CCP NI Owner LLC.....	07/31/2015.....		6,885,873.....			50.000.....
	Fairmont Creamery LLC.....	Cleveland.....	OH.....	Sustainable Community Associates II #8.....	12/30/2013.....			1,187,061.....		50.000.....
	FC Boilermaker Master Tenant LLC.....	Washington.....	Washington.....	Forest City Enterprises INC.....	04/05/2012.....			(7,467).....		99.990.....
	Mill No 1 LLC.....	Baltimore.....	MD.....	Mount Vernon Mill/Terra Nova LLC.....	04/18/2013.....			(2,421).....		99.990.....
	Shovel Works Master Lessee LLC.....	North Easton.....	MA.....	Shovel Works Master Lessee.....	09/12/2013.....			(1,134).....		99.970.....
	STCE NC Nationwide Fund LLC.....	Atlanta.....	GA.....	FLS Energy.....	12/30/2013.....			167.....		12.500.....
	Stonehenge REV I LLC.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	12/22/2015.....		2,079,504.....			49.950.....
	STRATA FUND 18 LESSEE LLC.....	Chapel Hill.....	NC.....	Strata Fund 18, LLC.....	07/25/2014.....			973,232.....		99.000.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC.....	Strata Fund 25 LLC.....	06/30/2015.....		23,278,836.....			50.000.....
	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 DGS Holdings, LLC.....	12/30/2013.....			(1,108).....		99.000.....
	Weinland Park Master Tenant LLC.....	Columbus.....	OH.....	Weinland Park Manager LLC.....	04/28/2014.....			2,877,947.....		99.000.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							48,554,675.....	6,161,380.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE.....	Pretium Mortgage Credit Partners I GP, LLC.....	11/25/2014.....		8,822,893.....			8.000.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							8,822,893.....	0.....	0.....	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Alliant Tax Credit Fund 81 Ltd.....	Palm Beach.....	FL.....	Alliant GP 81 LLC.....	01/15/2015.....		23,582,757.....			50.000.....
	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL.....	Alliant GP 82 LLC.....	03/31/2015.....		3,625,505.....			50.000.....
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL.....	Alliant GP 84 LLC.....	12/21/2015.....		1,425,645.....			15.600.....
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC.....	Columbus.....	OH.....	The Great Laurels, Inc.....	12/29/2006.....			54,847.....		99.990.....
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC.....	Cleveland.....	OH.....	RBC Tax Credit LLC.....	06/04/2012.....			6,594,073.....		99.990.....
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC.....	Wilmington.....	DE.....	TCB Mecklenberg Mill, Inc. #8.....	12/20/2013.....			1,809,814.....		98.990.....
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Wilmington.....	DE.....	RBC Tax Credit IV LLC.....	10/30/2014.....			11,790,789.....		49.990.....

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 Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH.....	RESP MM LLC.....	11/24/2015.....		970,628			50.000
	NHT XII NW Tax Credit Fund LLC.....	Columbus.....	OH.....	NHT XII, Inc.....	12/01/2003.....		3,692			25.000
	OEF Nationwide Fund III LLC.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	12/16/2014.....		4,811,079			50.000
	Ohio Equity Fund for Housing Limited Partnership XXV Federal.....	Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....	04/06/2015.....		1,390,337			50.000
	Raymond James Housing Opportunities Fund 19 LLC.....	St. Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	12/17/2010.....		65,619			95.150
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL.....	Whitewater Creek Inc & Commonwealth Agency Inc.....	12/08/2014.....		3,681,412			49.990
	WNC Institutional Tax Credit Fund 33 LLC.....	Irvine.....	CA.....	WNC Advisors, LLC.....	09/23/2010.....		546,027			99.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA.....	WNC Advisors LLC.....	05/15/2015.....		436,778			50.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							31,431,650	29,357,352	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	Nationwide Tax Credit Partners 2014 - A LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	06/30/2015.....		564,612			0.010
	Nationwide Tax Credit Partners 2014 - C LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	08/22/2014.....		7,293,361			100.000
	Nationwide Tax Credit Partners 2015 - A LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	08/12/2015.....		1,000			0.010
	Nationwide Tax Credit Partners 2015 - B LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	09/30/2015.....		667,806			0.010
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							1,233,418	7,293,361	0	XXX
4499999. Subtotal - Unaffiliated.....							110,931,169	40,107,515	0	XXX
4599999. Subtotal - Affiliated.....							51,233,418	7,293,361	0	XXX
4699999. Totals.....							162,164,587	47,400,876	0	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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
	Clareant European DLF Investor Feeder LP (fka: Alcentra).....	St. Helier.....	Jersey	Distribution.....	11/13/2014.	10/20/2015.	92,006					0		92,006	92,006			0	
	ZAIS MATRIX V-B LP.....	Red Bank.....	NJ....	Immaterial Write Off.....	11/17/2006.	12/31/2015.	372	1,708,062				1,708,062		1,708,434			(1,708,434)	(1,708,434)	
1199999.	Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Unaffiliated.....						92,378	1,708,062	0	0	0	1,708,062	0	1,800,440	92,006	0	(1,708,434)	(1,708,434)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
E09	CIM Fund VIII, L.P.....	Los Angeles.....	CA...	Distribution.....	12/31/2014.	06/30/2015.	1,631,338					0		1,631,338	1,631,338			0	
	Heitman Real Estate Debt Partners, L.P.....	Wilmington.....	DE...	Distribution.....	10/15/2015.	12/10/2015.	14,109					0		14,109	14,109			0	
	Legg Mason Real Estate Fund II.....	Los Angeles.....	CA...	Distribution.....	05/31/2005.	11/13/2015.	7,394,654					0		7,394,654	7,394,654			0	
	Bay Area Historic 2011 Fund LLC.....	San Francisco.....	CA...	Distribution.....	11/06/2012.	04/23/2015.	61,309					0		61,309	61,309			0	
	Boston Capital Intermediate Term Income Fund LLC.....	Boston.....	MA...	Distribution.....	11/01/2011.	12/14/2015.	194,645					0		194,645	194,645			0	
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX...	Distribution.....	06/28/2004.	06/30/2015.	125	125				0		125	125			0	
	Everyman Enterprises Business Trust.....	Baltimore.....	MD...	Distribution.....	10/24/2012.	07/01/2015.	53,294					0		53,294	53,294			0	
	Fairmont Creamery LLC.....	Cleveland.....	OH...	Fully Amortized.....	12/30/2013.	12/31/2015.	68,411		(1,255,472)			(1,255,472)						0	
	FC Boilermaker Master Tenant LLC.....	Washington.....	Washi	Distribution.....	04/05/2012.	11/19/2015.	9,614					0		9,614	9,614			0	
	Legg Mason Real Estate Fund.....	Los Angeles.....	CA...	Distribution.....	12/04/2002.	04/22/2015.	43,368	43,368				43,368		43,368	43,368			0	
	Rose Hill Solar LLC.....	Asheville.....	NC...	Distribution.....	12/13/2012.	11/30/2015.	93,278					0		93,278	93,278			0	
	STCE NC Nationwide Fund LLC.....	Atlanta.....	GA...	Fully Amortized.....	12/30/2013.	12/31/2015.	37,535		(37,701)			(37,701)		1				0	
	STRATA FUND 18 LESSEE LLC.....	Chapel Hill.....	NC...	Distribution.....	07/25/2014.	10/13/2015.	254,426					0		254,426	254,426			0	
	Stuyvestant Hall Master Tenant LLC.....	Delaware.....	OH...	Distribution.....	04/03/2012.	04/23/2015.	99,917					0		99,917	99,917			0	
	SunE DGS Master Tenant LLC.....	Wilmington.....	DE...	Distribution.....	12/30/2013.	12/21/2015.	179,804					0		179,804	179,804			0	
	Town Of Dunn Solar Farm - Solar.....	Asheville.....	NC...	Distribution.....	12/31/2012.	11/30/2015.	107,572					0		107,572	107,572			0	
	Weinland Park Master Tenant LLC.....	Columbus.....	OH...	Distribution.....	04/28/2014.	12/07/2015.	5,612					0		5,612	5,612			0	
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						10,205,518	43,493	(1,293,173)	0	0	(1,249,680)	0	10,143,066	10,143,065	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE...	Distribution.....	11/25/2014.	10/16/2015.	840,687					0		840,687	840,687			0	
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						840,687	0	0	0	0	0	0	840,687	840,687	0	0	0	
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Hudson Housing Tax Credit Fund XLVI LLC.....	New York.....	NY...	Nationwide Tax Credit Partners 2015-A.....	12/22/2010.	08/31/2015.	11,332,817		(661,515)			(661,515)		10,671,302	10,659,548		(11,754)	(11,754)	
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC.....	Columbus.....	OH...	Distribution.....	12/29/2006.	06/29/2015.	30,000					0		30,000	30,000			0	
	Nationwide Affordable Housing Fund 45 LLC.....	Cleveland.....	OH...	Distribution.....	03/29/2012.	08/21/2015.						0						0	22,469
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC.....	Cleveland.....	OH...	Nationwide Tax Credit Partners 2015-A.....	06/04/2012.	08/31/2015.	30,176,308					0		30,176,308	30,987,620		811,312	811,312	
	NHT XII NW Tax Credit Fund LLC.....	Columbus.....	OH...	Fully Amortized.....	12/01/2003.	12/31/2015.	244,095		(247,787)			(247,787)						0	
	Ohio Equity Fund for Housing LP IX.....	Columbus.....	OH...	Fully Amortized.....	04/08/2002.	12/31/2015.	82,981		(82,981)			(82,981)						0	
	Ohio Equity Fund for Housing LP X.....	Columbus.....	OH...	Fully Amortized.....	04/11/2003.	12/31/2015.	134,067		(134,067)			(134,067)						0	
3399999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....						42,000,268	0	(1,126,350)	0	0	(1,126,350)	0	40,877,610	41,677,168	0	799,558	799,558	22,469
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	Nationwide Life Tax Credit Partners 2003 - C LLC.....	Columbus.....	OH...	Distribution.....	11/26/2003.	12/31/2015.						0						0	360,664

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 Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Nationwide Tax Credit Partners 2014 - A LLC.....	Columbus.....	OH...	Fully Amortized.....	06/30/2015.	12/31/2015.	.....	.....	.....(564,612)	.....	.....	.....(564,612)	.....	.....	.....	.....	.....	.....0	.....
	Nationwide Tax Credit Partners 2015 - B LLC.....	Columbus.....	OH...	Fully Amortized.....	09/30/2015.	12/31/2015.	.....	.....	.....(667,806)	.....	.....	.....(667,806)	.....	.....	.....	.....	.....	.....0	.....
3499999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....						0	0	(1,232,418)	0	0	(1,232,418)	0	0	0	0	0	0	360,664
4499999.	Subtotal - Unaffiliated.....						53,138,851	1,751,555	(2,419,523)	0	0	(667,968)	0	53,661,803	52,752,926	0	(908,876)	(908,876)	22,469
4599999.	Subtotal - Affiliated.....						0	0	(1,232,418)	0	0	(1,232,418)	0	0	0	0	0	0	360,664
4699999.	Totals.....						53,138,851	1,751,555	(3,651,941)	0	0	(1,900,386)	0	53,661,803	52,752,926	0	(908,876)	(908,876)	383,133

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	n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																								
455780	A#	3	Indonesia (Republic of) AID Nt.....	.....	..	.....2	1	699,698	...110.423	792,437	717,639	714,197	.....	.....841	.....	.....	.....9.020	9.294	FA.....	26,971	64,731	07/27/1990.	08/01/2019.	
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	.....	..	.....2	1	1,199,000	...114.275	1,257,021	1,100,000	1,139,355	.....	.....(5,731)	.....	.....	.....8.900	7.467	JD.....	8,158	97,900	10/18/2001.	06/01/2021.	
491798	AA	2	Kenya (Republic of) AID Sr Nt.....	.....	..	.....2	1	771,176	...112.042	790,883	705,882	721,853	.....	.....(4,695)	.....	.....	.....10.000	8.355	AO.....	14,902	70,588	10/18/2001.	10/15/2018.	
742651	DJ	8	Private Export Funding Corp Nt.....	.....	..	.....	.....1FE	4,965,950	...109.753	5,487,670	5,000,000	4,981,063	.....	.....2,735	.....	.....	.....4.300	4.373	JD.....	9,556	215,000	11/17/2009.	12/15/2021.	
912810	EM	6	U S Treasury Bd.....	SD..	..	.....	.....1	587,969	...132.250	661,250	500,000	537,707	.....	.....(4,543)	.....	.....	.....7.250	5.859	FA.....	13,692	36,250	03/11/1999.	08/15/2022.	
912828	FF	2	U S Treasury Nt.....	C.....	..	.....	.....1	19,942,969	...101.699	20,339,840	20,000,000	19,997,359	.....	.....6.876	.....	.....	.....5.125	5.161	MN.....	132,349	1,025,000	07/19/2006.	05/15/2016.	
912828	FY	1	U S Treasury Nt.....	SD..	..	.....	.....1	995,156	...103.277	1,032,773	1,000,000	999,484	.....	.....568	.....	.....	.....4.625	4.686	MN.....	5,972	46,250	01/10/2007.	11/15/2016.	
912828	M8	0	U S Treasury Nt.....	SD..	..	.....	.....1	225,370	...99.453	223,769	225,000	225,368	.....	.....(2)	.....	.....	.....2.000	1.975	MN.....	393	.....	12/14/2015.	11/30/2022.	
912833	KG	4	U S Treasury Principal Strips.....	@C..	..	.....	.....1	956,900	...99.975	9,997,510	10,000,000	9,893,098	.....	.....818,317	.....	.....	.....	.....8.841	N/A.....	.....	.....	12/30/1988.	02/15/2016.	
912833	KL	3	U S Treasury Principal Strips.....	@C..	..	.....	.....1	2,099,850	...99.029	14,854,380	15,000,000	13,735,934	.....	.....1,036,360	.....	.....	.....	.....8.001	N/A.....	.....	.....	01/22/1992.	02/15/2017.	
912833	KQ	2	U S Treasury Principal Strips.....	@C..	..	.....	.....1	5,877,600	...97.635	24,408,650	25,000,000	21,616,479	.....	.....1,427,783	.....	.....	.....	.....6.961	N/A.....	.....	.....	03/25/1999.	02/15/2018.	
0199999.	U.S. Government - Issuer Obligations.....								38,321,638	XXX	79,846,183	79,248,521	74,561,897	0	3,278,509	0	0	XXX	XXX	XXX	211,993	1,555,719	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																								
36200M	TT	0	GNMA Pool #604562.....	.....	..	.....2	1	203,465	...104.047	225,513	216,741	212,785	.....	.....1,176	.....	.....	.....3.500	4.980	MON.....	632	7,586	10/30/2003.	08/15/2018.	
36215W	2S	2	GNMA GNSF Pool #147585.....	.....	..	.....2	1	312	...100.121	321	321	320	.....	.....1	.....	.....	.....9.500	10.349	MON.....	3	30	02/08/1989.	03/15/2016.	
362197	3A	1	GNMA GNSF Pool #269993.....	.....	..	.....2	1	898	...100.493	870	866	881	.....	.....(3)	.....	.....	.....9.500	8.277	MON.....	7	82	02/15/1991.	06/15/2020.	
36223A	5D	0	GNMA GNSF Pool #302444.....	.....	..	.....2	1	1,062	...99.974	1,023	1,023	1,042	.....	.....(2)	.....	.....	.....9.500	8.293	MON.....	8	97	02/15/1991.	12/15/2020.	
38374B	VY	6	GNMA Ser 2003-66 CI MV.....	.....	..	.....2	1	213,492	...100.044	215,607	215,513	215,513	.....	.....855	.....	.....	.....5.500	5.809	MON.....	988	11,853	08/19/2003.	09/20/2023.	
38374C	YT	2	GNMA Ser 2003-84 CI PB.....	.....	..	.....2	1	195,082	...100.921	197,619	195,816	195,242	.....	.....9	.....	.....	.....5.500	5.576	MON.....	897	10,770	04/28/2004.	11/20/2032.	
38377J	3M	3	GNMA Ser 2010-113 CI PE.....	CF..	..	2	1	11,706,102	...106.190	12,103,513	11,398,000	11,605,938	.....	.....(31,860)	.....	.....	.....4.000	3.768	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	2,549,687	...114.771	2,823,182	2,459,843	2,500,723	.....	.....(2,447)	.....	.....	.....7.250	6.667	MON.....	14,862	178,339	01/30/2002.	09/15/2025.	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....	.....	..	.....2	1	1,915,741	...115.686	2,154,247	1,862,146	1,890,850	.....	.....(1,115)	.....	.....	.....6.750	6.280	MON.....	10,475	125,695	06/10/2002.	06/15/2028.	
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....								16,785,841	XXX	17,721,895	16,350,269	16,623,294	0	(33,386)	0	0	XXX	XXX	XXX	65,865	790,372	XXX	XXX
0599999.	Total - U.S. Government.....								55,107,479	XXX	97,568,078	95,598,790	91,185,191	0	3,245,123	0	0	XXX	XXX	XXX	277,858	2,346,091	XXX	XXX
All Other Governments - Issuer Obligations																								
459056	JS	7	International Bk Recon & Dev Nt.....	.....	..	.....	.....1FE	3,840,000	...104.882	4,195,280	4,000,000	3,990,558	.....	.....13,264	.....	.....	.....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	...130.853	10,468,216	8,000,000	7,973,702	.....	.....3,869	.....	.....	.....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	...134.582	1,345,820	1,000,000	1,163,935	.....	.....(14,666)	.....	.....	.....8.050	5.603	JJ.....	38,908	80,500	07/24/2003.	07/07/2024.	
44881H	EU	4	Hydro-Quebec MT Nt Ser B.....	.....	I..	.....	.....1FE	727,565	...134.498	672,491	500,000	626,149	.....	.....(10,522)	.....	.....	.....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	...120.326	10,015,970	8,324,000	8,884,648	.....	.....(41,361)	.....	.....	.....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	...130.639	19,595,820	15,000,000	16,269,319	.....	.....(129,306)	.....	.....	.....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	...128.387	9,967,998	7,764,000	8,517,786	.....	.....(72,330)	.....	.....	.....7.125	5.611	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	...133.488	547,299	410,000	483,408	.....	.....(5,353)	.....	.....	.....7.485	5.196	MS.....	10,144	30,689	05/22/2003.	03/02/2026.	
000000	00	0	Provincia de Buenos Aires Sr Nt.....	.....	F.....	2	5FE	933,885	...103.500	1,020,675	986,159	937,740	.....	.....3,855	.....	.....	.....9.950	11.272	JD.....	5,996	49,061	06/11/2015.	06/09/2021.	
008281	AG	2	African Development Bank Sub Nt.....	.....	R.....	.....	.....1FE	6,124,950	...121.902	6,095,120	5,000,000	5,352,144	.....	.....(82,294)	.....	.....	.....8.800	6.604	MS.....	146,667	440,000	04/05/2002.	09/01/2019.	
040114	GL	8	Argentina (Republic of) Sr Nt Ser NY.....	.....	F.....	2	6*	1,983,162	...115.000	2,257,281	1,962,853	1,968,549	.....	.....(14,613)	.....	.....	.....8.280	8.241	JD.....	.....	.....	08/10/2015.	12/31/2033.	
085209	A#	1	Bermuda (Government of) Sr Nt.....	.....	F.....	.....	.....1	20,000,000	...113.826	22,765,266	20,000,000	20,000,000	.....	.....	.....	.....	.....5.730	5.730	JD.....	85,950	1,166,000	12/04/2007.	12/04/2022.	
0699999.	All Other Governments - Issuer Obligations.....								79,280,180	XXX	88,947,236	72,947,012	76,167,938	0	(349,457)	0	0	XXX	XXX	XXX	1,716,857	5,090,350	XXX	XXX
1099999.	Total - All Other Governments.....								79,280,180	XXX	88,947,236	72,947,012	76,167,938	0	(349,457)	0	0	XXX	XXX	XXX	1,716,857	5,090,350	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
13063A	7D	0	California St GO Bld Amer Bd.....	.....	..	.....2	1FE	3,564,960	...139.959	4,198,770	3,000,000	3,525,459	.....	.....(2,523)	.....	.....	.....7.300	5.917	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	...145.627	21,844,050	15,000,000	16,062,735	.....	.....(5,319)	.....	.....	.....7.625	7.010	MS.....	381,250	1,143,750	04/21/2010.	03/01/2040.	

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	Foreign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
13063B	FS	6	California St GO Bld Amer Bd Sch Improve.....	.....	..	.....	2	.....	1FE	5,088,150	...120.311	6,015,550	5,000,000	5,053,548	.....	.....(4,576)	.....	.....	6.650	6.437	MS.....	110,833	332,500	03/25/2010	03/01/2022	
13063B	JC	7	California St GO Bld Amer Bd.....	.....	..	.....	.....	.....	1FE	5,299,823	...148.425	7,792,313	5,250,000	5,296,551	.....	.....(630)	.....	.....	7.600	7.521	MN.....	66,500	399,000	11/19/2010	11/01/2040	
13063B	N8	1	California St GO Bld Amer Bd.....	.....	..	.....	.....	.....	1FE	30,000,000	...102.877	30,863,100	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	.....	2FE	11,707,920	...104.425	12,008,875	11,500,000	11,684,572	.....	.....10,439	.....	.....	6.725	6.577	AO.....	193,344	773,375	04/29/2010	04/01/2035	
452152	UP	4	Illinois St GO TxbL.....	.....	..	.....	2	.....	2FE	35,893,550	...93.681	32,788,350	35,000,000	35,863,100	.....	.....(18,571)	.....	.....	5.650	5.460	JD.....	164,792	1,977,500	03/12/2014	12/01/2038	
605580	5N	5	Mississippi St GO TxbL Ser D.....	.....	..	.....	.....	.....	1FE	10,000,000	...109.608	10,960,800	10,000,000	10,000,000	.....	.....	.....	.....	4.484	4.484	AO.....	112,100	448,400	10/15/2009	10/01/2019	
605580	5X	3	Mississippi St GO Bld Amer Bd.....	.....	..	.....	2	.....	1FE	7,358,890	...113.470	7,942,900	7,000,000	7,318,337	.....	.....1,336	.....	.....	5.245	4.873	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	...115.496	35,561,218	30,790,000	31,450,228	.....	.....(60,370)	.....	.....	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	...113.992	8,891,376	7,800,000	8,534,240	.....	.....(36,421)	.....	.....	5.450	4.540	FA.....	160,593	425,100	10/01/2013	02/15/2030	
745145	UZ	3	Puerto Rico Comwlth GO Ref Pub Impt.....	.....	..	.....	.....	.....	1FE	258,725	...101.733	254,333	250,000	253,440	.....	.....(5,285)	.....	.....	5.500	2.711	JJ.....	6,875	6,875	03/19/2015	07/01/2016	
745277	SA	2	Puerto Rico Mun Fin Agcy GO Ser C.....	.....	..	.....	.....	.....	1FE	202,052	...103.500	207,000	200,000	200,451	.....	.....(267)	.....	.....	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	...110.579	14,342,096	12,970,000	12,970,000	.....	.....4,536	.....	.....	4.536	4.536	FA.....	245,133	588,319	10/15/2009	08/01/2020	
97705L	ZH	3	Wisconsin St GO Bld Amer Bd.....	.....	..	.....	.....	.....	1FE	13,255,000	...109.927	14,570,824	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.....	.....	..	.....	.....	.....	1FE	14,440,000	...109.999	15,883,856	14,440,000	14,440,000	.....	.....	.....	.....	5.000	5.000	MN.....	120,333	722,000	03/17/2010	05/01/2024	
1199999			U.S. States, Territories & Possessions - Issuer Obligations.....								206,614,740	XXX	224,125,411	201,455,000	205,907,661	0	(122,187)	0	0	XXX	XXX	XXX	2,168,130	11,286,214	XXX	XXX
1799999			Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								206,614,740	XXX	224,125,411	201,455,000	205,907,661	0	(122,187)	0	0	XXX	XXX	XXX	2,168,130	11,286,214	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																										
167486	HL	6	Chicago IL GO Ser B.....	.....	..	.....	2	.....	2FE	10,000,000	...92.872	9,287,200	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.....	.....	..	.....	.....	.....	3FE	1,000,000	...97.196	971,960	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.....	.....	..	.....	.....	.....	3FE	2,500,000	...95.540	2,388,500	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 NV GO Bld Amer Bd Ser A.....	.....	..	.....	2	.....	1FE	19,594,534	...128.064	23,570,179	18,405,000	19,482,681	.....	.....4,002	.....	.....	6.754	6.260	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	...107.068	10,706,800	10,000,000	10,031,294	.....	.....359	.....	.....	6.229	6.201	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	...103.836	3,566,767	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	...116.226	11,622,600	10,000,000	10,100,066	.....	.....(55,689)	.....	.....	6.450	6.219	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	...121.929	27,434,025	22,500,000	23,199,569	.....	.....7,785	.....	.....	7.747	7.449	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	...109.438	6,566,280	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	...109.887	10,988,700	10,000,000	10,000,000	.....	.....	.....	.....	5.361	5.361	FA.....	202,527	536,100	11/12/2009	02/15/2022	
517840	W2	6	Las Vegas VY NV Wtr Dist GO Bld Amer Bd.....	.....	..	.....	2	.....	1FE	10,000,000	...119.072	11,907,200	10,000,000	10,000,000	.....	.....	.....	.....	5.700	5.700	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	...120.381	10,744,004	8,925,000	8,323,404	.....	.....7,386	.....	.....	5.750	6.376	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	...131.762	19,764,300	15,000,000	15,123,277	.....	.....(912)	.....	.....	6.758	6.680	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	...111.395	2,227,900	2,000,000	2,063,915	.....	.....(8,088)	.....	.....	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	...116.245	8,718,375	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	...116.274	7,732,221	6,650,000	6,779,891	.....	.....(10,233)	.....	.....	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	20,058,729	...104.463	20,145,690	19,285,000	20,005,448	.....	.....7,884	.....	.....	6.765	6.459	JD.....	108,719	1,304,630	10/22/2010	06/01/2040	
736688	FN	7	Portland OR Comm College GO Dist.....	.....	..	.....	2	.....	1FE	7,670,000	...110.535	8,478,035	7,670,000	7,670,000	.....	.....	.....	.....	4.810	4.810	JD.....	30,744	368,927	06/12/2003	06/01/2027	
797646	NA	0	San Francisco CA GO Bld Amer Bd.....	.....	..	.....	.....	.....	1FE	10,000,000	...114.761	11,476,100	10,000,000	10,000,000	.....	.....	.....	.....	5.200	5.200	JD.....	23,111	520,000	03/10/2010	06/15/2023	
797646	NB	8	San Francisco CA GO Bld Amer Bd.....	.....	..	.....	.....	.....	1FE	15,037,438	...116.614	17,620,375	15,110,000	15,060,126	.....	.....4,537	.....	.....	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.....	.....	..	.....	.....	.....	1FE	10,185,600	...111.934	11,193,400	10,000,000	10,095,958	.....	.....(17,418)	.....	.....	5.350	5.120	AO.....	133,750	535,000	02/18/2010	10/01/2023	
1899999			U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								208,832,653	XXX	237,110,611	205,980,000	208,370,629	0	(60,387)	0	0	XXX	XXX	XXX	3,439,057	12,595,662	XXX	XXX
2499999			Total - U.S. Political Subdivisions of States, Territories & Possessions.....								208,832,653	XXX	237,110,611	205,980,000	208,370,629	0	(60,387)	0	0	XXX	XXX	XXX	3,439,057	12,595,662	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																										
02765U	CP	7	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	..	.....	2	.....	1FE	10,000,000	...118.004	11,800,400	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	...117.026	20,737,007	17,720,000	19,297,876	.....	.....3,005	.....	.....	6.449	5.790	FA.....	431,710	1,142,763	06/11/2012	02/15/2044	

E10.1

SCHEDULE D - PART 1

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

E10.2

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
02765U	DN	1	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	..	.....	2	.....	1FE	12,773,189	...115.585	13,806,628	11,945,000	12,737,204	.....	.....(7,188)	.....	.....	.....5.939	5.483	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	...137.618	13,761,800	10,000,000	10,000,000	.....	.....	.....	.....	.....7.834	7.834	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	...116.293	4,157,475	3,575,000	4,175,406	.....	.....15,172	.....	.....	.....6.270	5.212	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	...126.495	8,424,567	6,660,000	6,660,000	.....	.....	.....	.....	.....6.304	6.304	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	...98.301	6,881,070	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	...114.871	11,487,100	10,000,000	9,992,947	.....	.....713	.....	.....	.....5.720	5.725	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	...122.912	18,436,800	15,000,000	15,000,000	.....	.....	.....	.....	.....6.484	6.484	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	...125.914	9,443,550	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	...108.342	15,314,142	14,135,000	14,279,368	.....	.....(12,269)	.....	.....	.....5.620	5.474	JD.....	66,199	794,387	04/27/2010.	12/01/2024.		
186103	CU	9	Cleveland OH Port Auth Rev Txbl Dev Tru.....	.....	..	.....	1	.....	2FE	615,000	...100.671	619,127	615,000	615,000	.....	.....	.....	.....	.....6.770	6.770	MN.....	5,320	41,636	04/27/2004.	11/15/2023.		
196632	GU	1	Colorado Springs CO Util Rev Bld Amer Bd.....	.....	..	.....	2	.....	1FE	10,933,650	...113.294	11,046,165	9,750,000	10,729,765	.....	.....(21,287)	.....	.....	.....5.445	4.465	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	...122.341	6,117,050	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	...116.884	2,337,680	2,000,000	2,446,501	.....	.....5.610	.....	.....	.....6.218	4.644	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	...113.579	19,359,541	17,045,000	17,045,000	.....	.....	.....	.....	.....5.787	5.787	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	...99.028	14,854,200	15,000,000	15,000,000	.....	.....	.....	.....	.....4.242	4.242	JD.....	28,280	636,300	04/18/2013.	12/15/2037.		
25477G	CY	9	District Columbia Inc Tax Rev Bld Amer B.....	.....	CF.....	.....	2	.....	1FE	4,000,000	...121.348	4,853,920	4,000,000	4,000,000	.....	.....	.....	.....	.....5.591	5.591	JD.....	18,637	223,640	12/10/2009.	12/01/2034.		
313586	RC	5	FNMA Deb Zero Cpn.....		@.....				1	30,122,080	...92.602	92,601,600	100,000,000	76,409,231		5,238,925			7.240		N/A.....				10/21/2009.	10/09/2019.	
31358D	DR	2	FNMA Strips.....		@.....				1	9,921,280	...60.651	19,408,256	32,000,000	15,153,944		767,987				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	...116.867	10,401,163	8,900,000	9,503,963	.....	.....2,131	.....	.....	.....5.830	5.322	JJ.....	259,435	518,870	10/05/2011.	01/01/2040.		
452024	GT	3	Illinois Mun Elec Agy Supp Rev Bld Amer.....	.....	..	.....	2	.....	1FE	9,252,560	...117.327	9,386,160	8,000,000	9,236,555	.....	.....(16,005)	.....	.....	.....6.832	5.512	FA.....	227,733	273,280	07/16/2015.	02/01/2035.		
452252	FH	7	Illinois St Toll Hwy Auth Rev Bld Amer B.....	.....	CF.....	.....	2	.....	1FE	2,500,000	...125.072	3,126,800	2,500,000	2,500,000	.....	.....	.....	.....	.....6.184	6.184	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	...121.553	15,194,125	12,500,000	12,500,000	.....	.....	.....	.....	.....5.851	5.851	JD.....	60,948	731,375	11/24/2009.	12/01/2034.		
45505M	BJ	4	Indiana Fin Auth IN Wstwtv Rev Second Li.....	.....	..	.....	1	.....	1FE	9,816,300	...110.741	11,074,100	10,000,000	9,829,591	.....	.....267	.....	.....	.....5.000	5.120	AO.....	125,000	500,000	08/18/2011.	10/01/2041.		
45505M	BK	1	Indiana Fin Auth IN Wstwtv Rev Second Li.....	.....	..	.....	.....	.....	1FE	10,507,000	...101.730	10,173,000	10,000,000	10,077,605	.....	.....(101,862)	.....	.....	.....3.000	1.950	AO.....	75,000	300,000	08/18/2011.	10/01/2016.		
463632	4P	1	Irvin Ranch CA Wtr Dist Rev Taxable Ser.....	.....	..	.....	2	.....	1FE	10,601,910	...128.554	10,605,705	8,250,000	10,589,150	.....	.....(12,760)	.....	.....	.....6.622	4.661	MN.....	91,053	273,158	09/25/2015.	05/01/2040.		
47770V	AZ	3	JobsOH Beverage System Rev Stwd Liq Prof.....	.....	..	.....	2	.....	1FE	16,267,400	...106.362	17,017,920	16,000,000	16,245,016	.....	.....(5,030)	.....	.....	.....4.532	4.411	JJ.....	362,560	725,120	02/27/2013.	01/01/2035.		
485429	Z5	6	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....	..	.....	.....	.....	1FE	4,160,814	...98.880	4,152,960	4,200,000	4,161,306	.....	.....492	.....	.....	.....4.391	4.479	AO.....	38,934	28,176	08/13/2015.	04/15/2030.		
485429	Z7	2	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....	..	.....	2	.....	1FE	44,278,958	...99.417	44,364,836	44,625,000	44,280,207	.....	.....1,250	.....	.....	.....4.927	4.976	AO.....	464,164	335,908	09/16/2015.	04/15/2045.		
491552	UZ	6	Kentucky St Tpk Econ Dv Rd Rev Bld Amer.....	.....	..	.....	2	.....	1FE	11,164,650	...114.797	12,627,670	11,000,000	11,135,800	.....	.....(1,790)	.....	.....	.....5.722	5.596	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	...111.064	7,668,969	6,905,000	6,901,027	.....	.....368	.....	.....	.....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	...111.946	5,597,300	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	...124.056	9,961,697	8,030,000	10,044,792	.....	.....(42,134)	.....	.....	.....5.980	4.307	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	...121.207	13,332,770	11,000,000	11,218,826	.....	.....1,727	.....	.....	.....5.754	5.606	JJ.....	316,470	632,940	07/20/2010.	07/01/2041.		
57586E	TP	6	Massachusetts St Hlth & Ed Rev Auth Nort.....	.....	..	.....	2	.....	1FE	10,000,000	...105.335	10,533,500	10,000,000	10,000,000	.....	.....	.....	.....	.....5.061	5.061	AO.....	126,525	506,100	03/19/2010.	10/01/2020.		
57586E	TQ	4	Massachusetts St Hlth & Ed Rev																								

SCHEDULE D - PART 1

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

E10.3

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
592125	AM	0	Met Govt Nashville & D Cty Rev Bld Amer.....	.....	..	.....	2	.....	1FE	5,284,350	..127.994	6,399,700	5,000,000	5,266,321	.....	.....8,330	.....	.....	.....6.731	6.320	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	..110.988	11,098,800	10,000,000	10,000,000	.....	.....	.....	.....	.....5.013	5.013	MN.....	64,055	501,300	10/07/2009.	11/15/2020.	
59259Y	DC	0	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....	2	.....	1FE	15,000,000	..131.917	19,787,550	15,000,000	15,000,000	.....	.....	.....	.....	.....6.687	6.687	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	..126.182	18,296,390	14,500,000	15,826,677	.....	.....(9,500)	.....	.....	.....8.000	7.241	AO.....	290,000	1,160,000	06/18/2014.	10/01/2047.	
59333A	MC	2	Miami-Dade Cnty FL Ed Fac Rev TxbI Ref U.....	.....	..	.....	2	.....	1FE	23,100,200	..105.046	24,160,580	23,000,000	23,099,908	.....	.....(292)	.....	.....	.....5.073	5.046	AO.....	272,251	.....	10/01/2015.	04/01/2050.	
59447P	P7	0	Michigan St Fin Auth Rev LBASS Ref Amt S.....	.....	..	.....	.....	1	1FE	6,526,065	..101.850	6,620,250	6,500,000	6,522,805	.....	.....(3,007)	.....	.....	.....4.000	3.941	MN.....	43,333	236,167	11/21/2014.	11/01/2026.	
59447P	P8	8	Michigan St Fin Auth Rev LBASS Ref Amt S.....	.....	..	.....	.....	1	1FE	8,624,741	..101.488	8,753,340	8,625,000	8,624,741	.....	.....	.....	.....	.....4.000	4.001	MN.....	57,500	313,375	11/21/2014.	11/01/2027.	
60534R	TM	1	Mississippi Dev Bk Rev Bld Amer Bd.....	.....	..	.....	2	.....	1FE	23,500,650	..119.822	28,056,321	23,415,000	23,493,887	.....	.....(194)	.....	.....	.....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	..117.041	11,704,100	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	..120.011	6,000,550	5,000,000	5,208,255	.....	.....8,679	.....	.....	.....6.637	6.351	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	..118.748	20,187,160	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	..109.433	12,037,630	11,000,000	11,981,093	.....	.....(3,632)	.....	.....	.....5.423	4.818	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	..120.983	8,638,186	7,140,000	7,574,132	.....	.....(1,505)	.....	.....	.....6.009	5.530	MN.....	71,507	429,043	05/02/2012.	11/01/2039.	
645916	TT	4	New Jersey Econ Dev Auth Rev TxbI Muni R.....	.....	..	.....	.....	.....	1FE	6,272,119	..100.955	6,143,112	6,085,000	6,089,750	.....	.....(18,632)	.....	.....	.....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	..97.110	14,566,500	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	..142.025	45,563,040	32,081,000	36,286,757	.....	.....(45,486)	.....	.....	.....7.414	6.326	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	..137.446	12,761,861	9,285,000	11,159,505	.....	.....(13,068)	.....	.....	.....7.102	5.593	JJ.....	329,710	659,421	07/27/2011.	01/01/2041.	
649085	AA	5	New Valley Generation II Ser 2001.....	.....	..	.....	2	.....	1FE	1,692,826	..109.625	1,772,218	1,616,618	1,637,727	.....	.....(4,449)	.....	.....	.....5.572	4.970	MN.....	15,013	90,078	10/23/2003.	05/01/2020.	
64908Q	AA	9	New Valley Generation V Tenn PTC.....	.....	..	.....	2	.....	1FE	3,899,636	..108.150	4,205,935	3,888,990	3,892,776	.....	.....(657)	.....	.....	.....4.929	4.892	JJ.....	88,390	191,688	12/18/2003.	01/15/2021.	
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer.....	.....	..	.....	2	.....	1FE	6,000,000	..116.159	6,969,540	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	..109.863	22,011,052	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	..130.236	24,256,455	18,625,000	19,687,043	.....	.....(18,211)	.....	.....	.....5.952	5.527	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	..122.227	12,222,700	10,000,000	10,000,000	.....	.....	.....	.....	.....5.440	5.440	JD.....	24,178	544,000	09/17/2010.	06/15/2043.	
649902	H3	0	New York St Dorm Auth Rev Bld Amer Bd.....	.....	..	.....	2	.....	1FE	32,000,000	..109.789	35,132,480	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	..114.019	11,401,900	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	..120.361	12,036,100	10,000,000	10,000,000	.....	.....	.....	.....	.....5.628	5.628	MS.....	165,713	562,800	08/18/2009.	03/15/2039.	
65819W	AJ	2	North Carolina Estn Mun Pr Rev Ref.....	.....	SD..	.....	.....	.....	1FE	10,000,000	..102.866	10,286,600	10,000,000	10,000,000	.....	.....	.....	.....	.....3.958	3.958	JJ.....	166,016	.....	07/16/2015.	07/01/2024.	
65830T	AE	5	North Carolina St Tpk Auth Rev Bld Amer.....	.....	CF..	.....	.....	.....	1FE	9,977,400	..112.990	11,299,000	10,000,000	9,988,239	.....	.....2,010	.....	.....	.....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	..137.764	34,778,522	25,245,000	31,625,106	.....	.....(16,178)	.....	.....	.....6.718	5.115	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	..110.687	11,068,700	10,000,000	10,000,000	.....	.....	.....	.....	.....6.123	6.123	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	..113.331	22,666,200	20,000,000	20,898,919	.....	.....(543,412)	.....	.....	.....6.038	4.987	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	..122.421	20,811,570	17,000,000	20,996,423	.....	.....(76,035)	.....	.....	.....7.311	5.542	JD.....	103,573	1,242,870	12/06/2012.	06/01/2040.	
677555	XD	1	Ohio St Econ Development Rev TxbI Ohio E.....	.....	..	.....	2	.....	1FE	145,000	..107.570	155,977	145,000	145,000	.....	.....	.....	.....	.....5.540	5.540	MJSD..	669	8,033	11/17/2005.	12/01/2021.	
67910H	MT	4	Oklahoma St Mun Pwr Auth Rev Bld Amer Bd.....	.....	..	.....	2	.....	1FE	10,000,000	..117.490	11,749,000	10,000,000	10,000,000	.....	.....	.....	.....	.....6.440	6.440	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	..113.695	6,821,700	6,000,000	6,000,000	.....	.....	.....									

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date																					
759911	R9	3	Regional Trans Auth IL Ref Rev Bld Amer.....		.....	..	.....	.....1FE	7,165,186	111.771	7,980,449	7,140,000	7,156,956	.....	.....(1,531)	.....	.....	.....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	99.886	4,994,290	5,000,000	4,874,455	.....	.....406,121	.....	.....	.....	.....8.915	N/A.....	.....	.....	07/17/1991.	04/15/2016.																					
76116E	CF	5	Resolution Funding Corp Strips.....		@.....	..	.....	.....1	1,588,200	99.366	9,936,590	10,000,000	9,401,407	.....	.....706,971	.....	.....	.....	.....7.978	N/A.....	.....	.....	02/09/1994.	10/15/2016.																					
76116E	CJ	7	Resolution Funding Corp Strips.....		@.....	..	.....	.....1	2,316,531	96.965	13,575,100	14,000,000	11,708,169	.....	.....879,651	.....	.....	.....	.....7.965	N/A.....	.....	.....	04/03/1995.	04/15/2018.																					
76116E	FN	5	Resolution Funding Corp Strips.....		@.....	..	.....	.....1	1,134,200	99.566	9,956,560	10,000,000	9,541,596	.....	.....795,698	.....	.....	.....	.....8.900	N/A.....	.....	.....	07/16/1991.	07/15/2016.																					
76116E	FS	4	Resolution Funding Corp Strips.....		@.....	..	.....	.....1	5,284,000	96.494	24,123,375	25,000,000	20,959,863	.....	.....1,405,808	.....	.....	.....	.....7.065	N/A.....	.....	.....	02/23/1996.	07/15/2018.																					
76116E	GL	8	Resolution Funding Corp Strips.....		@.....	..	.....	.....1	4,870,899	71.384	17,845,975	25,000,000	11,597,788	.....	.....746,850	.....	.....	.....	.....6.768	N/A.....	.....	.....	12/18/2002.	07/15/2027.																					
76116E	GM	6	Resolution Funding Corp Strips.....		@.....	..	.....	.....1	1,888,474	70.071	7,007,080	10,000,000	4,491,707	.....	.....288,902	.....	.....	.....	.....6.760	N/A.....	.....	.....	12/18/2002.	01/15/2028.																					
76116E	GX	2	Resolution Funding Corp Strips.....		@LS.....	..	.....	.....1	7,207,422	85.829	23,173,722	27,000,000	17,566,162	.....	.....1,160,578	.....	.....	.....	.....6.953	N/A.....	.....	.....	12/18/2002.	04/15/2022.																					
76116E	HC	7	Resolution Funding Corp Strips.....		@.....	..	.....	.....1	7,106,624	78.351	24,288,872	31,000,000	17,128,665	.....	.....1,117,998	.....	.....	.....	.....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	121.725	18,550,890	15,240,000	18,786,836	.....	.....2,333	.....	.....	.....6.000	4.443	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	113.469	11,346,900	10,000,000	9,996,831	.....	.....493	.....	.....	.....5.570	5.572	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	117.804	11,780,400	10,000,000	9,990,488	.....	.....592	.....	.....	.....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	100.524	21,562,398	21,450,000	21,933,340	.....	.....(17,392)	.....	.....	.....4.551	4.344	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	115.594	17,339,100	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	32,835,757	103.958	33,819,648	32,532,124	32,797,431	.....	.....(13,497)	.....	.....	.....3.846	3.727	FA.....	472,670	1,251,186	08/08/2013.	08/15/2033.																					
842475	F7	5	Southern CA Pub Pwr Aut Rev Bld Amer Bd.....		.....	..	.....2	1FE	13,311,870	117.842	12,962,620	11,000,000	13,173,780	.....	.....(47,270)	.....	.....	.....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	119.829	7,189,740	6,000,000	6,194,654	.....	.....(3,577)	.....	.....	.....5.966	5.685	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	98.714	11,845,680	12,000,000	12,000,000	.....	.....	.....	.....	.....4.366	4.366	MN.....	66,945	523,920	09/27/2012.	11/15/2047.																					
898365	AL	5	Trustees Boston College Rev Educ Txbl.....		.....	..	.....2	1FE	5,000,000	108.744	5,437,200	5,000,000	5,000,000	.....	.....	.....	.....	.....4.935	4.935	JJ.....	123,375	246,750	08/14/2013.	07/01/2033.																					
91412F	Y7	7	University CA Rev Bld Amer Bd.....		CF.....	..	2	1FE	3,322,822	122.534	3,308,418	2,700,000	3,289,182	.....	.....607	.....	.....	.....5.770	4.392	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	101.794	10,179,400	10,000,000	10,000,000	.....	.....	.....	.....	.....4.765	4.765	MN.....	60,886	476,500	04/04/2014.	05/15/2044.																					
917565	LB	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....		.....	..	.....2	1FE	5,000,000	125.415	6,270,750	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	114.007	5,700,350	5,000,000	5,000,000	.....	.....	.....	.....	.....5.705	5.705	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	102.103	5,105,150	5,000,000	5,000,000	.....	.....	.....	.....	.....4.156	4.156	MN.....	34,633	225,694	09/25/2014.	11/01/2024.																					
92706N	DD	2	VLG Center FL CDD Rec Rev Txbl Ref.....		.....	..	.....2	1FE	7,500,000	99.605	7,470,375	7,500,000	7,500,000	.....	.....	.....	.....	.....5.015	5.015	MN.....	62,688	408,514	09/25/2014.	11/01/2036.																					
92706N	DE	0	VLG Center FL CDD Rec Rev Txbl Ref.....		.....	..	.....2	1FE	5,000,000	104.886	5,244,300	5,000,000	5,000,000	.....	.....	.....	.....	.....4.756	4.756	MN.....	39,633	258,277	09/25/2014.	11/01/2029.																					
959623	AK	5	Western St College Rev Bld Amer Bd.....		.....	..	.....2	1FE	18,715,983	127.962	21,414,441	16,735,000	18,616,191	.....	.....34,799	.....	.....	.....7.000	6.158	MN.....	149,685	1,171,450	08/04/2011.	05/15/2045.																					
977100	AB	2	Wisconsin St Gen Rev Ser A.....		.....	..	.....2	1FE	2,697,615	104.867	2,841,896	2,710,000	2,707,279	.....	.....333	.....	.....	.....5.200	5.246	MN.....	23,487	140,920	12/10/2003.	05/01/2018.																					
2599999 U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....																																			0	12,403,265		0		XXX	XXX	18,810,901	60,655,546	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																																													
3128H6	DC	5	FHLMC Pool #E98199.....		.....	..	.....2	1	212,175	104.553	242,070	231,529	225,486	.....	.....1,506	.....	.....	.....3.500	5.709	MON.....	675	8,104	09/03/2003.	08/15/2018.																					
3128H7	B7	6	FHLMC Pool #E99062.....		.....	..	.....2	1	139,531	104.553	154,834	148,092	145,437	.....	.....827	.....	.....	.....3.500	4.922	MON.....	432	5,183	09/19/2003.	09/15/2018.																					
3128H7	G3	0	FHLMC Pool #E99218.....		.....	..	.....2	1	277,395	104.553	308,433	295,003	289,581	.....	.....1,602	.....	.....	.....3.500	4.960	MON.....	860	10,325	09/12/2003.	09/15/2018.																					
3128H7	K4	3	FHLMC Pool #E99315.....		.....	..	.....2	1	79,325	104.553	88,201	84,361	82,729	.....	.....446	.....	.....	.....3.500	5.016	MON.....	246	2,953	09/12/2003.	10/15/2018.																					
3128H7	K7	6	FHLMC Pool #E99318.....		.....	..	.....2	1	188,229	104.553	209,291	200,177	196,247	.....	.....1,084	.....	.....	.....3.500	5.103	MON.....	584	7,006	09/12/2003.	09/15/2018.																					
3128H7	MX	7	FHLMC Pool #E99374.....		.....	..	.....2	1	234,242	104.553	260,452	249,111	244,310	.....	.....1,105	.....	.....	.....3.500	5.009	MON.....	727	8,719	09/12/2003.	10/15/2018.																					
3128H7	NH	1	FHLMC Pool #E99392.....		.....	..	.....2	1	229,467	104.553	255,908	244,765	239,881	.....	.....1,369	.....	.....	.....3.500	5.114	MON.....	714	8,567	09/16/2003.	09/15/2018.																					
3128HJ	AD	8	FHLMC Gold PC Pool #W30004.....		.....	..	.....2	1	4,394,253	100.000	4,621,610	4,621,610	4,541,442	.....	.....14,185	.....	.....	.....7.450	8.172	MON.....	28,693	344,310	06/25/1997.	05/15/2021.																					
3128MJ	Q3	7	FHLMC Giant Pool #G08473.....		.....	..	.....2	1	5,314,086	103.097	5,338,933	5,178,553	5,307,887	.....	.....(1,489)	.....	.....	.....3.500	2.957	MON.....	15,104	181,249	01/05/2012.	01/15/2042.																					
3128MJ	T8	3	FHLMC Pool #G08574.....		.....	..	.....2	1	16,902,931	107.981	17,105,360	15,841,083	16,878,331	.....	.....(8,743)	.....	.....	.....4.500	2.786	MON.....	59,404	712,849	04/01/2014.	02/15/2044.																					
312903	HR	1	FHLMC REMIC Ser 113-C.....		.....	..	.....2	1	2,126	108.822	2,255	2,072	2,073	.....	.....(2)	.....	.....	.....8.500	8.043	MON.....	8	176	03/04/1992.	05/15/2021.																					
312904	AU	9	FHLMC REMIC Ser 181-E.....		.....	..	.....2	1</																																					

SCHEDULE D - PART 1

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

E10.5

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
312904	F7	5	FHLMC REMIC Ser 1022-J.....	.....	..	.....	2	.....	1	.....	56,032	104,706	59,421	56,751	56,334	.....	51	.....	6,000	6,517	MON...	284	3,405	04/16/1998.	12/15/2020.
312904	N2	7	FHLMC REMIC Ser 1030 F.....	.....	..	.....	2	.....	1	.....	22,330	109,806	23,186	21,116	21,893	.....	(72)	.....	9,000	6,051	MON...	158	1,900	06/05/2002.	12/15/2020.
312905	RA	2	FHLMC REMIC Ser 1070-H.....	.....	..	.....	2	.....	1	.....	52,295	102,190	52,041	50,926	50,962	.....	(151)	.....	7,500	6,866	MON...	318	3,820	10/28/1998.	04/15/2021.
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	.....	..	.....	2	.....	1	.....	69,157	111,601	76,168	68,250	68,309	.....	(34)	.....	9,000	8,867	MON...	512	6,142	04/02/1991.	05/15/2021.
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	.....	..	.....	2	.....	1	.....	47,941	109,578	54,587	49,816	49,196	.....	55	.....	8,400	9,269	MON...	349	4,185	06/24/1991.	08/15/2021.
312906	LL	2	FHLMC REMIC Ser 1110-Z.....	.....	..	.....	2	.....	1	.....	138,614	111,470	148,607	133,316	135,255	.....	(202)	.....	8,500	7,493	MON...	944	11,332	10/17/1995.	07/15/2021.
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....	.....	..	.....	2	.....	1	.....	159,877	110,024	171,488	155,865	157,807	.....	(160)	.....	7,000	6,315	MON...	909	10,911	09/05/2001.	12/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	.....	..	.....	2	.....	1	.....	167,553	110,906	180,653	162,888	165,130	.....	(180)	.....	7,000	6,312	MON...	950	11,402	02/26/2002.	05/15/2023.
31294K	UC	7	FHLMC Gold PC Pool #E01479.....	.....	..	.....	2	.....	1	.....	258,609	104,553	287,259	274,750	269,549	.....	1,342	.....	3,500	5,028	MON...	801	9,616	09/19/2003.	09/15/2018.
31339D	SE	9	FHLMC REMIC Ser 2416 PV.....	.....	..	.....	2	.....	1	.....	712,525	113,343	799,845	705,689	707,539	.....	(14)	.....	6,000	5,855	MON...	3,528	42,341	11/02/2005.	02/15/2032.
31339G	JU	6	FHLMC REMIC Ser 2367 ZK.....	.....	..	.....	2	.....	1	.....	456,461	113,931	521,354	457,605	456,486	.....	.....	6,000	6,081	MON...	2,288	27,456	05/22/2006.	10/15/2031.	
3133T2	YE	4	FHLMC REMIC Ser 1643-E.....	.....	..	.....	2	.....	1	.....	123,103	110,630	133,416	120,597	121,747	.....	(103)	.....	6,500	6,029	MON...	653	7,839	05/11/2001.	05/15/2023.
3133T3	KF	4	FHLMC REMIC Ser 1628-KZ.....	.....	..	.....	2	.....	1	.....	1,208,933	109,351	1,258,320	1,150,721	1,173,580	.....	(1,588)	.....	6,250	5,357	MON...	5,993	71,920	09/23/2002.	12/15/2023.
3133T6	M4	0	FHLMC REMIC Ser 1837-Z.....	.....	..	.....	2	.....	1	.....	742,166	113,873	819,764	719,893	731,187	.....	(564)	.....	6,500	5,834	MON...	3,899	46,793	07/23/2002.	04/15/2026.
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	.....	..	.....	2	.....	1	.....	188,979	114,669	208,805	182,094	186,001	.....	(124)	.....	7,000	6,049	MON...	1,062	12,747	10/24/2001.	11/20/2027.
3133TC	AU	2	FHLMC Structured Ser FSPC T-9 A6.....	.....	..	.....	2	.....	1	.....	6,336	100,000	6,585	6,585	6,553	.....	.....	6,564	7,160	MON...	36	398	01/28/2000.	03/25/2029.	
3133TD	6W	1	FHLMC Structured Ser T-10 A5 PT.....	.....	..	.....	2	.....	1	.....	478	100,000	478	478	478	.....	.....	6,410	6,441	MON...	3	.....	3	03/18/1998.	05/25/2029.
3133TE	LG	7	FHLMC REMIC Ser 2064 M.....	.....	..	.....	2	.....	1	.....	34,497	111,709	37,573	33,635	34,176	.....	(10)	.....	6,000	5,235	MON...	168	2,018	06/24/2002.	06/15/2028.
3133TK	5S	5	FHLMC REMIC Ser 2136-A.....	.....	..	.....	2	.....	1	.....	53,958	106,085	61,047	57,546	56,381	.....	240	.....	6,000	7,947	MON...	288	3,453	08/13/1999.	03/15/2029.
313401	TB	7	Federal Home Loan Mtg Corp Ser 17-0155.....	.....	..	.....	2	.....	1	.....	4	99,747	4	4	4	.....	.....	10,000	9,583	MON...	.....	.....	.....	06/13/1988.	02/15/2016.
313401	TJ	0	Federal Home Loan Mtg Corp Ser 17-0158.....	.....	..	.....	2	.....	1	.....	3	99,747	3	3	3	.....	.....	10,000	9,530	MON...	.....	.....	.....	05/04/1988.	03/15/2016.
313401	VR	9	Federal Home Loan Mtg Corp Ser 17-0189.....	.....	..	.....	2	.....	1	.....	204	100,721	209	207	205	.....	.....	9,500	9,902	MON...	2	20	04/20/1988.	09/15/2016.	
31340Y	BH	1	FHLMC REMIC Ser 6-C.....	.....	..	.....	2	.....	1	.....	6,005	104,397	5,942	5,692	5,753	.....	(29)	.....	9,050	6,971	MON...	23	515	06/09/1992.	06/15/2019.
31340Y	DB	2	FHLMC REMIC Ser 12-A.....	.....	..	.....	2	.....	1	.....	17,807	105,434	18,856	17,884	17,764	.....	(5)	.....	9,250	9,320	MON...	74	1,654	10/24/1990.	11/15/2019.
31340Y	JX	8	FHLMC REMIC Ser 30-D.....	.....	..	.....	2	.....	1	.....	3,136	107,120	3,359	3,136	3,136	.....	.....	9,500	9,566	MON...	13	301	01/11/1990.	02/15/2020.	
31340Y	KF	5	FHLMC REMIC Ser 31-E.....	.....	..	.....	2	.....	1	.....	16,517	101,180	16,538	16,346	16,266	.....	(25)	.....	7,550	7,246	MON...	55	1,234	11/19/1992.	05/15/2020.
31340Y	QS	1	FHLMC REMIC Ser 46-B.....	.....	..	.....	2	.....	1	.....	12,300	104,154	12,809	12,298	12,260	.....	(7)	.....	7,800	7,611	MON...	43	959	09/10/1992.	09/15/2020.
31340Y	X6	1	FHLMC REMIC Ser 85-C.....	.....	..	.....	2	.....	1	.....	58,036	108,287	66,067	61,011	60,047	.....	77	.....	8,600	9,450	MON...	233	5,247	08/23/1990.	01/15/2021.
31358E	RK	0	FNMA REMIC Ser 1990-72B.....	.....	..	.....	2	.....	1	.....	47,573	109,772	53,484	48,723	48,206	.....	26	.....	9,000	9,510	MON...	365	4,385	05/23/1990.	07/25/2020.
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	.....	..	.....	2	.....	1	.....	63,382	109,786	70,852	64,537	63,940	.....	21	.....	8,600	9,016	MON...	463	5,550	04/22/1991.	06/25/2021.
31358H	GT	6	FNMA REMIC Ser 1991-73A.....	.....	..	.....	2	.....	1	.....	26,613	109,698	30,391	27,704	27,322	.....	18	.....	8,000	8,778	MON...	185	2,216	05/23/1991.	07/25/2021.
31358H	H4	0	FNMA REMIC Ser 1991-98J.....	.....	..	.....	2	.....	1	.....	76,766	109,830	81,795	74,474	75,035	.....	(76)	.....	8,000	7,271	MON...	496	5,958	08/25/1992.	08/25/2021.
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE.....	.....	..	.....	2	.....	1	.....	11,800	109,780	12,588	11,466	11,598	.....	(14)	.....	7,500	6,485	MON...	72	860	12/03/1998.	09/25/2021.
31358M	Q4	9	FNMA REMIC Ser G1992-42 Z.....	.....	..	.....	2	.....	1	.....	190,012	108,567	207,718	191,327	190,154	.....	22	.....	7,000	7,181	MON...	1,116	13,393	11/19/1999.	07/25/2022.
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....	.....	..	.....	2	.....	1	.....	848,206	109,691	904,322	824,429	833,197	.....	(887)	.....	7,000	6,257	MON...	4,809	57,710	08/30/2001.	07/25/2022.
31359B	DN	4	FNMA REMIC Ser 1993-115G.....	.....	..	.....	2	.....	1	.....	527,320	107,735	623,541	578,773	562,774	.....	802	.....	5,500	6,751	MON...	2,653	31,832	06/09/1993.	07/25/2023.
31359B	ZK	6	FNMA REMIC Ser 1993-119GA.....	.....	..	.....	2	.....	1	.....	128,562	107,792	140,424	130,272	129,387	.....	18	.....	6,500	6,710	MON...	706	8,468	06/17/1993.	07/25/2023.
31359E	LJ	8	FNMA REMIC Ser 1993-204ZA.....	.....	..	.....	2	.....	1	.....	1,051,908	109,211	1,260,658	1,154,336	1,110,097	.....	2,439	.....	6,500	8,298	MON...	6,253	75,032	11/29/1999.	10/25/2023.
31359E	YL	9	FNMA REMIC Ser 1993-199PF.....	.....	..	.....	2	.....	1	.....	105,708	101,679	105,673	103,927	103,578	.....	(94)	.....	6,500	6,295	MON...	563	6,755	01/02/1996.	10/25/2023.
31359G	DE	3	FNMA REMIC Ser 1993-225 CI UB.....	.....	..	.....	2	.....	1	.....	316,937	110,496	344,657	311,917	314,733	.....	(259)	.....	6,500	6,002	MON...	1,690	20,275	05/19/2006.	12/25/2023.
31359G	P3	4	FNMA REMIC Ser 1994-37L.....	.....	..	.....	2	.....	1	.....	564,487	114,273	635,252	555,910	556,883	.....	(180)	.....	6,500	6,324	MON...	3,011	36,134	12/07/1998.	03/25/2024.
31359K	ZR	1	FNMA REMIC Ser 1996-45 CI K.....	.....	..	.....	2	.....	1	.....	159,076	110,778	172,765	155,957	157,524	.....	(241)	.....	7,000	6,297	MON...	910	10,917	03/30/2001.	09/25/2021.
31359Q	UN	2	FNMA REMIC Ser 1997-56 Z.....	.....	..	.....	2	.....	1	.....	240,332	112,819	266,463	236,187	238,338	.....	(55)	.....	7,000	6,515	MON...	1,378	16,533	02/07/2002.	

SCHEDULE D - PART 1

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

E10.6

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			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
31359T	6P	8	FNMA REMIC Ser 1998-37 CI VZ.....	.....	..	.....	2	.....	1	1,426,073	...113.004	1,565,066	1,384,970	1,398,896	.....	(1,295)	.....	.....	6.000	5.509	MON...	6,925	83,098	01/09/2003.	06/17/2028.
31359U	TL	9	FNMA REMIC Ser 1998-54C.....	.....	..	.....	2	.....	1	88,753	...111.339	98,447	88,421	88,486	.....	(5)	.....	.....	6.000	5.908	MON...	442	5,305	09/19/2001.	09/18/2028.
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....	.....	..	.....	2	.....	1	679,442	...103.390	684,795	662,340	672,092	.....	(145)	.....	.....	6.300	5.920	MON...	3,477	41,727	09/25/2002.	10/17/2038.
313602	3E	2	FNMA REMIC Ser 1989-67D.....	.....	..	.....	2	.....	1	28,518	...106.163	30,376	28,612	28,455	.....	(2)	.....	.....	9.000	9.128	MON...	215	2,575	09/14/1989.	10/25/2019.
313602	DV	3	FNMA REMIC Ser 1988-15A.....	.....	..	.....	2	.....	1	16,562	...106.054	17,352	16,362	16,354	.....	(20)	.....	.....	9.000	8.522	MON...	123	1,472	05/22/1991.	06/25/2018.
313602	GQ	1	FNMA REMIC Ser 1988-25B.....	.....	..	.....	2	.....	1	14,121	...104.259	13,916	13,348	13,421	.....	(70)	.....	.....	9.250	7.227	MON...	103	1,235	04/09/1992.	10/25/2018.
313602	W4	2	FNMA REMIC Ser 1989-62G.....	.....	..	.....	2	.....	1	50,459	...107.582	54,190	50,371	50,284	.....	(28)	.....	.....	8.600	8.424	MON...	361	4,332	12/30/1993.	10/25/2019.
313603	2H	4	FNMA REMIC Ser 1990-35E.....	.....	..	.....	2	.....	1	992	...110.596	1,037	938	946	.....	(2)	.....	.....	9.500	8.409	MON...	7	89	03/04/1992.	04/25/2020.
313603	GW	6	FNMA REMIC Ser 1989-86E.....	.....	..	.....	2	.....	1	9,543	...107.821	10,385	9,632	9,572	.....	.....	.....	8.750	8.942	MON...	70	843	03/04/1992.	11/25/2019.	
313603	JJ	2	FNMA REMIC Ser 1989-90E.....	.....	..	.....	2	.....	1	14,073	...109.080	14,557	13,345	13,550	.....	(39)	.....	.....	8.700	7.180	MON...	97	1,161	01/02/1996.	12/25/2019.
313603	YL	0	FNMA REMIC Ser 1990-16E.....	.....	..	.....	2	.....	1	39,073	...109.899	42,345	38,531	38,476	.....	(22)	.....	.....	9.000	8.828	MON...	289	3,468	02/06/1991.	03/25/2020.
31377M	AP	6	FNMA DUS Pool #380814.....	.....	..	.....	2	.....	1	380,754	...106.331	377,217	354,757	360,808	.....	(1,788)	.....	.....	6.030	5.013	MON...	1,783	21,392	11/14/2003.	12/25/2019.
31377M	Y7	0	FNMA DUS Pool #381534.....	.....	..	.....	2	.....	1	2,070,348	...99.912	1,869,860	1,871,501	1,961,057	.....	(10,961)	.....	.....	6.585	5.336	MON...	10,270	123,238	01/27/2005.	04/25/2024.
31377Q	ML	3	FNMA DUS Pool #383863.....	.....	..	.....	2	.....	1	612,819	...105.860	583,867	551,545	562,723	.....	(5,118)	.....	.....	6.850	4.990	MON...	3,148	37,781	08/24/2005.	07/25/2018.
31377R	JL	5	FNMA DUS Pool #384667.....	.....	..	.....	2	.....	1	5,280,461	...106.226	5,105,811	4,806,564	5,075,047	.....	(23,309)	.....	.....	7.090	5.973	MON...	28,399	340,786	03/23/2006.	01/25/2027.
31377T	KU	9	FNMA DUS Pool #386507.....	.....	..	.....	2	.....	1	1,687,566	...106.317	1,732,970	1,630,006	1,637,549	.....	(4,495)	.....	.....	5.690	5.163	MON...	7,729	92,747	10/31/2003.	11/25/2018.
31377T	XE	1	FNMA DUS Pool #386877.....	.....	..	.....	2	.....	1	4,381,711	...109.431	5,003,703	4,572,469	4,512,114	.....	12,481	.....	.....	4.990	5.639	MON...	19,648	231,335	04/22/2004.	04/25/2019.
31377U	FK	4	FNMA DUS Pool #387270.....	.....	..	.....	2	.....	1	3,190,614	...109.218	3,464,679	3,172,275	3,182,102	.....	(889)	.....	.....	5.450	5.428	MON...	14,407	172,889	03/04/2005.	03/25/2035.
3137A7	2J	8	FHLMC REMIC Ser 3803 CI CP.....	CF.....	..	.....	2	.....	1	31,633,570	...106.317	35,228,270	33,135,000	32,331,372	.....	187,072	.....	.....	4.000	4.648	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	...106.585	31,975,500	30,000,000	29,175,767	.....	141,129	.....	.....	4.000	4.536	MON...	100,000	1,200,000	04/14/2011.	11/15/2038.
31381H	TQ	9	FNMA DUS Pool #461459.....	.....	..	.....	2	.....	1	5,539,211	...107.784	5,800,894	5,381,957	5,441,160	.....	(9,137)	.....	.....	5.450	5.111	MON...	24,443	293,317	01/27/2004.	11/25/2023.
31381H	TR	7	FNMA DUS Pool #461460.....	.....	..	.....	2	.....	1	1,607,387	...106.350	1,663,707	1,564,367	1,580,270	.....	(2,527)	.....	.....	5.350	5.036	MON...	7,207	84,856	01/27/2004.	09/25/2023.
31381L	KH	9	FNMA Pool #463896.....	.....	..	.....	2	.....	1	3,717,135	...116.805	3,704,368	3,171,426	3,636,042	.....	(38,133)	.....	.....	6.340	3.807	MON...	17,314	203,861	02/12/2014.	10/25/2027.
31381L	NY	9	FNMA Pool #464007.....	.....	..	.....	2	.....	1	1,661,645	...121.627	1,700,782	1,398,360	1,620,384	.....	(17,961)	.....	.....	6.650	3.917	MON...	7,749	92,991	09/12/2013.	01/25/2028.
31381L	TV	9	FNMA Pool #464164.....	.....	..	.....	2	.....	1	1,263,213	...114.110	1,290,074	1,130,550	1,252,074	.....	(5,641)	.....	.....	5.920	4.670	MON...	5,577	66,929	01/08/2014.	01/25/2035.
31381M	PR	0	FNMA DUS Pool #464932.....	.....	..	.....	2	.....	1	11,928,015	...108.072	11,942,889	11,050,854	11,442,798	.....	(94,771)	.....	.....	4.340	2.656	MON...	41,300	486,219	11/04/2010.	04/25/2020.
31381M	X2	6	FNMA DUS Pool #465197.....	.....	..	.....	2	.....	1	8,013,858	...107.899	8,059,973	7,469,952	7,715,210	.....	(58,400)	.....	.....	4.270	2.732	MON...	27,467	323,397	11/04/2010.	05/25/2020.
31381N	K9	3	FNMA Pool #465720.....	.....	..	.....	2	.....	1	8,480,824	...107.250	8,617,010	8,034,531	8,245,389	.....	(46,307)	.....	.....	4.030	2.887	MON...	27,882	328,289	11/05/2010.	10/25/2020.
31381N	V3	4	FNMA Pool #466034.....	.....	..	.....	2	.....	1	8,849,522	...119.151	9,244,281	7,758,485	8,702,184	.....	(63,834)	.....	.....	6.210	4.351	MON...	40,150	481,802	09/10/2013.	12/25/2029.
31381N	WH	2	FNMA Pool #466048.....	.....	..	.....	2	.....	1	6,618,195	...105.791	6,785,177	6,413,757	6,507,008	.....	(21,980)	.....	.....	3.680	3.003	MON...	20,324	239,304	11/08/2010.	09/25/2020.
31381N	XT	5	FNMA Pool #466090.....	.....	..	.....	2	.....	1	13,265,928	...104.609	13,877,367	13,265,928	13,265,928	.....	.....	.....	.....	3.280	3.257	MON...	37,469	441,166	11/08/2010.	10/25/2020.
31381P	KS	6	FNMA Pool #466605.....	.....	..	.....	2	.....	1	4,629,246	...120.924	4,824,457	3,989,654	4,536,863	.....	(40,194)	.....	.....	6.340	4.124	MON...	21,079	252,944	09/11/2013.	01/25/2029.
31381T	KS	8	FNMA Pool #470205.....	.....	..	.....	2	.....	1	4,935,035	...120.257	4,933,383	4,102,380	4,821,505	.....	(50,486)	.....	.....	6.740	4.090	MON...	23,810	280,341	09/12/2013.	07/25/2029.
31384V	QL	9	FNMA Pool #535159.....	.....	..	.....	2	.....	1	247,969	...116.704	298,989	256,195	248,672	.....	109	.....	.....	7.000	8.262	MON...	1,494	17,933	12/28/1999.	02/25/2030.
3138A9	CV	4	FNMA Pool #AH7283.....	.....	..	.....	2	.....	1	5,484,854	...106.076	5,761,601	5,431,599	5,481,806	.....	(616)	.....	.....	4.000	3.754	MON...	18,105	217,264	07/14/2011.	03/25/2041.
3138AB	YQ	6	FNMA Pool #AH9718.....	.....	..	.....	2	.....	1	7,073,405	...106.098	7,431,881	7,004,726	7,069,129	.....	(1,027)	.....	.....	4.000	3.783	MON...	23,349	280,189	08/10/2011.	04/25/2041.
3138AC	AR	8	FNMA Pool #AH9915.....	.....	..	.....	2	.....	1	2,688,639	...103.424	2,748,500	2,657,496	2,686,722	.....	(568)	.....	.....	3.500	3.270	MON...	7,751	93,012	10/25/2011.	04/25/2041.
3138AP	JX	7	FNMA Pool #AI9277.....	.....	..	.....	2	.....	1	3,186,371	...106.086	3,347,467	3,155,433	3,184,981	.....	(193)	.....	.....	4.000	3.615	MON...	10,518	126,217	08/10/2011.	08/25/2041.
3138EG	N4	2	FNMA Pool #AL0410.....	.....	..	.....	2	.....	1	36,381,847	...108.984	37,056,509	34,001,726	35,307,192	.....	(248,305)	.....	.....	4.404	2.960	MON...	128,946	1,613,018	08/03/2011.	06/25/2021.
3138EK	TC	9	FNMA Pool #AL3246.....	.....	..	.....	2	.....	1	38,242,168	...103.351	39,241,0													

SCHEDULE D - PART 1

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

E10.7

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138L2	TX	5	FNMA Pool #AM2365	..	2	1			3,461,468	128.870	3,508,131	2,722,216	3,392,134		(42,207)				7.190	3.925	MON	16,854	198,446	05/02/2014.	02/25/2031.
3138L2	UF	2	FNMA Pool #AM2381	..	2	1			1,476,159	124.505	1,408,345	1,131,157	1,443,662		(19,783)				7.700	4.030	MON	7,500	88,309	05/02/2014.	01/25/2031.
3138LU	XW	0	FNMA Pool #AO4292	..	2	1			8,434,825	100.395	8,137,563	8,105,538	8,411,999		(8,320)				3.000	2.527	MON	20,264	243,166	08/02/2012.	07/25/2042.
3138M0	JU	5	FNMA Pool #AO8374	..	2	1			7,900,564	100.305	7,615,267	7,592,134	7,878,745		(6,408)				3.000	2.537	MON	18,980	227,764	08/02/2012.	07/25/2042.
3138M6	QU	4	FNMA Pool #AP3166	..	2	1			3,034,568	100.305	2,924,981	2,916,102	3,026,599		(3,153)				3.000	2.515	MON	7,290	87,483	08/02/2012.	08/25/2042.
3138MJ	HZ	5	FNMA Pool #AQ2947	..	2	1			3,718,242	101.617	3,791,993	3,731,653	3,719,159		431				2.500	2.546	MON	7,774	93,291	12/09/2013.	11/25/2027.
3138MR	ML	2	FNMA Pool #AQ9362	..	2	1			42,224,227	101.326	43,080,085	42,516,528	42,250,671		11,526				2.500	2.612	MON	88,576	1,062,913	12/27/2013.	01/25/2028.
3138W9	GS	3	FNMA Pool #AS0208	..	2	1			59,239,452	103.644	61,954,762	59,776,506	59,256,693		6,621				3.500	3.603	MON	174,348	2,092,178	09/11/2013.	08/25/2043.
3138W9	GU	8	FNMA Pool # AS0210	..	2	1			32,815,850	103.527	33,835,807	32,683,075	32,808,180		(2,475)				3.500	3.442	MON	95,326	1,143,908	08/14/2013.	08/25/2043.
3138WD	FK	2	FNMA Pool #AS3769	..	2	1			21,369,671	106.061	21,174,427	19,964,367	21,341,638		(25,263)				4.000	2.640	MON	66,548	798,575	12/16/2014.	11/25/2039.
3138WF	LC	8	FNMA Pool #AS5722	..	2	1			101,650,365	103.249	101,572,032	98,376,279	101,626,916		(23,448)				3.500	3.178	MON	286,931	573,862	09/16/2015.	09/01/2045.
3138WQ	AY	8	FNMA Pool #AT2722	..	2	1			4,079,134	100.217	4,205,591	4,196,505	4,083,758		1,658				3.000	3.336	MON	10,491	125,895	09/24/2013.	05/25/2043.
3138WQ	B8	4	FNMA Pool #AT2762	..	2	1			6,047,777	101.323	6,177,961	6,097,318	6,052,154		2,097				2.500	2.632	MON	12,703	152,433	12/05/2013.	05/25/2028.
3138WW	BK	4	FNMA Pool #AT8141	..	2	1			13,752,972	100.189	14,232,112	14,205,208	13,777,819		8,340				3.000	3.291	MON	35,513	426,156	08/05/2013.	08/25/2043.
3138X0	Z3	5	FNMA Pool #AU1661	..	2	1			12,534,976	101.323	12,804,828	12,637,657	12,543,922		4,047				2.500	2.631	MON	26,328	315,941	12/05/2013.	07/25/2028.
3138X2	LF	9	FNMA Pool #AU3025	..	2	1			14,793,873	100.199	15,310,805	15,280,336	14,816,960		6,856				3.000	3.334	MON	38,201	458,410	08/05/2013.	08/25/2043.
3138X3	AQ	5	FNMA Pool #AU3614	..	2	1			5,874,871	100.213	6,080,984	6,068,053	5,883,812		2,768				3.000	3.344	MON	15,170	182,042	08/05/2013.	07/25/2043.
3138X6	KE	4	FNMA Pool #AU6592	..	2	1			5,123,239	103.257	5,215,552	5,051,025	5,121,403		(537)				3.500	3.038	MON	14,732	176,786	02/05/2014.	01/25/2044.
3138X9	SH	3	FNMA Pool #AU9519	..	2	1			17,436,627	103.286	17,630,352	17,069,483	17,425,897		(598)				3.500	3.061	MON	49,786	597,432	10/18/2013.	10/25/2043.
3138XH	D5	7	FNMA Pool #AV5523	..	2	1			4,073,596	108.003	4,102,783	3,798,778	4,067,556		(2,440)				4.500	3.072	MON	14,245	170,945	03/12/2014.	01/25/2044.
3138XJ	3K	1	FNMA Pool #AV7101	..	2	1			5,980,963	103.249	6,133,328	5,940,355	5,979,733		(300)				3.500	3.337	MON	17,326	207,912	02/18/2014.	03/25/2044.
3138XJ	3Y	1	FNMA Pool #AV7114	..	2	1			8,713,211	108.003	8,761,597	8,112,387	8,697,547		(6,543)				4.500	1.827	MON	30,421	365,057	03/14/2014.	03/25/2044.
3138XK	3B	8	FNMA Pool #AV7993	..	2	1			2,492,298	108.003	2,510,155	2,324,159	2,483,858		(4,691)				4.500	3.929	MON	8,716	104,587	03/12/2014.	02/25/2044.
3138XU	VB	5	FNMA Pool #AW5109	..	2	1			24,891,474	106.005	24,868,891	23,460,045	24,870,953		(7,595)				4.000	2.905	MON	78,200	938,402	08/26/2014.	08/25/2044.
3138Y6	3L	6	FNMA Pool #AX5302	..	2	1			66,365,764	106.060	65,859,863	62,096,621	66,299,235		(59,032)				4.000	2.248	MON	206,989	2,483,865	12/16/2014.	01/25/2042.
3138Y8	F6	2	FNMA Pool #AX6488	..	2	1			39,341,861	106.017	38,991,635	36,778,836	39,303,277		(34,738)				4.000	2.757	MON	122,596	1,471,153	12/16/2014.	11/25/2044.
31392C	PT	5	FNMA REMIC Ser 2002-21 CI PE	..	2	1			239,091	112.683	261,805	232,338	237,509		(41)				6.500	5.345	MON	1,259	15,102	10/28/2005.	04/25/2032.
31392E	4S	6	FNMA REMIC Ser 2002-72 CI DA	..	2	1			166,822	102.718	166,568	162,160	162,287		(298)				5.500	5.000	MON	743	8,919	10/03/2002.	11/25/2017.
31392E	5J	5	FNMA REMIC Ser 2002-79 CI CB	..	2	1			1,899,129	108.215	2,086,778	1,928,356	1,915,688		303				5.500	5.716	MON	8,838	106,060	10/24/2003.	11/25/2022.
31392E	F5	4	FNMA REMIC Ser 2002-65 CI HC	..	2	1			28,576	101.276	28,712	28,350	28,294		(26)				5.000	4.786	MON	118	1,417	10/22/2003.	10/25/2017.
31392E	SX	9	FNMA REMIC Ser 2002-59 CI B	..	2	1			13,727	101.811	13,442	13,203	13,274		(62)				5.500	4.207	MON	61	726	12/17/2003.	09/25/2017.
31392J	YQ	6	FNMA REMIC Tr Ser 2003 W3 CI 2A5	..	2	1			949,202	110.756	1,033,851	933,450	942,758		(159)				5.356	5.037	MON	4,166	49,996	01/27/2005.	06/25/2042.
31392R	SJ	1	FHLMC SPC Ser T-45 CI A5	..	2	1			30,023,671	113.320	33,072,121	29,184,613	29,613,282		(34,319)				6.280	6.083	MON	152,733	1,832,515	01/21/2003.	10/27/2031.
31392T	WT	0	FHLMC REMIC Ser 2478 JF	..	2	1			136,611	109.487	143,603	131,160	132,742		(119)				6.000	5.216	MON	656	7,870	09/24/2002.	08/15/2022.
31392U	KL	7	FHLMC REMIC Ser 2504 N	..	2	1			356,549	102.936	359,215	348,970	349,462		(536)				5.500	5.066	MON	1,599	19,193	09/25/2002.	09/15/2017.
31392U	MQ	4	FHLMC REMIC Ser 2503 BH	..	2	1			143,934	102.805	143,421	139,509	139,772		(246)				5.500	5.004	MON	639	7,673	09/24/2002.	09/15/2017.
31392V	7G	1	FHLMC REMIC Ser 2498 BM	..	2	1			30,711	102.900	30,742	29,876	29,939		(49)				5.500	4.944	MON	137	1,643	09/23/2002.	09/15/2017.
31392V	SN	3	FHLMC REMIC Ser 2496 BK	..	2	1			115,578	102.230	114,576	112,076	112,318		(218)				5.500	4.912	MON	514	6,164	09/24/2002.	09/15/2017.
31392V	XT	4	FHLMC Struc PTC Ser T50 CI A7	..	2	1			21,635,449	106.970	23,408,311	21,883,000	21,758,260		1,172				5.048	5.173	MON	92,055	1,104,654	10/29/2002.	10/27/2031.
31392W	G9	5	FHLMC REMIC Ser 2516 CI EH	..	2	1			1,887,267	107.892	2,016,048	1,868,581	1,870,078		(292)				5.500	5.400	MON	8,564	102,772	04/02/2004.	10/15/2022.
31392W	MB	3	FHLMC REMIC Ser 2515 CI KB	..	2	1			86,358	102.312	86,701	84,742	84,843		(111)				5.000	4.638	MON	353	4,237	09/28/2004.	10/15/2017.
31392X	6X	1	FHLMC REMIC Ser 2517 CI BH	..	2	1			242,507	103.026	242,974	235,837	236,240		(403)				5.500	5.034	MON	1,081	12,971	10/02/2002.	10/15/2017.
31393A	FD	4	FNMA REMIC Ser 2003-28 CI TC	..	2	1			2,389,8																

SCHEDULE D - PART 1

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

E10.8

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	F o r e i g n	Bond CHAR	NAIC Desig- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date					
31393A	ZB	6	FNMA REMIC Ser 2003-30 CI BC.....	.....	..	.....	2	.....	1	.....	3,141,505	...108.274	.....	3,212,676	.....	2,967,183	.....	2,993,315	.....	.....	5.500	.....	4.953	MON...	.....	13,600	.....	163,195	06/11/2003.	04/25/2023.
31393B	3W	3	FNMA REMIC Ser 2003-51 CI QH.....	.....	..	.....	2	.....	1	.....	7,508,242	...111.314	.....	8,114,302	.....	7,289,555	.....	7,377,535	.....	.....	5.500	.....	4.970	MON...	.....	33,410	.....	400,925	02/03/2009.	06/25/2033.
31393C	PD	9	FNMA REMIC Ser 2003-55 CI CD.....	.....	..	.....	2	.....	1	.....	302,118	...107.409	.....	327,934	.....	305,314	.....	303,607	.....	.....	5.000	.....	5.158	MON...	.....	1,272	.....	15,266	07/13/2005.	06/25/2023.
31393C	QH	9	FNMA REMIC Ser 2003-55 CI HY.....	.....	..	.....	2	.....	1	.....	1,336,801	...107.359	.....	1,402,097	.....	1,305,988	.....	1,310,461	.....	.....	5.000	.....	4.741	MON...	.....	5,442	.....	65,299	06/18/2003.	06/25/2023.
31393D	TX	9	FNMA REMIC Ser 2003-W10 CI 1A4.....	.....	..	.....	2	.....	1	.....	2,773,211	...105.513	.....	2,926,211	.....	2,773,320	.....	2,768,606	.....	.....	4.505	.....	4.512	MON...	.....	10,412	.....	124,938	06/06/2003.	06/25/2043.
31393E	LF	4	FNMA REMIC Ser 2003-W12 CI 1A8.....	.....	CF	.....	2	.....	1	.....	6,730,461	...107.707	.....	7,481,307	.....	6,945,974	.....	6,822,116	.....	.....	4.550	.....	5.010	MON...	.....	26,337	.....	316,042	01/12/2005.	06/25/2043.
31393E	MH	9	FNMA REMIC Ser 2003-84 CI PV.....	.....	..	.....	2	.....	1	.....	1,036,468	...100.317	.....	1,113,155	.....	1,109,634	.....	1,103,748	.....	.....	5.000	.....	5.945	MON...	.....	4,623	.....	55,482	07/31/2003.	08/25/2023.
31393F	4B	9	FHLMC REMIC Ser 2528 CI KM.....	.....	..	.....	2	.....	1	.....	572,526	...105.828	.....	595,420	.....	562,632	.....	565,072	.....	.....	5.500	.....	5.195	MON...	.....	2,579	.....	30,945	08/24/2005.	11/15/2022.
31393F	LU	8	FHLMC REMIC Ser 2527 CI BP.....	.....	..	.....	2	.....	1	.....	105,806	...102.423	.....	106,933	.....	104,404	.....	104,419	.....	.....	5.000	.....	4.789	MON...	.....	435	.....	5,220	02/02/2005.	11/15/2017.
31393F	PA	8	FHLMC REMIC Ser 2532 CI PH.....	.....	..	.....	2	.....	1	.....	5,822,112	...110.828	.....	6,277,920	.....	5,664,566	.....	5,737,548	.....	.....	5.500	.....	4.929	MON...	.....	25,963	.....	311,551	02/03/2009.	12/15/2032.
31393H	6S	6	FHLMC REMIC Ser 2543 CI AN.....	.....	..	.....	2	.....	1	.....	245,020	...102.725	.....	253,919	.....	247,183	.....	246,505	.....	.....	5.000	.....	5.162	MON...	.....	1,030	.....	12,359	09/18/2003.	12/15/2017.
31393J	6E	3	FHLMC REMIC Ser 2556 CI TC.....	.....	..	.....	2	.....	1	.....	690,515	...108.037	.....	712,182	.....	659,203	.....	665,140	.....	.....	5.500	.....	4.964	MON...	.....	3,021	.....	36,256	05/28/2003.	01/15/2023.
31393J	CQ	9	FHLMC REMIC Ser 2551 CI CB.....	.....	..	.....	2	.....	1	.....	274,118	...102.608	.....	295,535	.....	288,024	.....	285,477	.....	.....	5.000	.....	5.859	MON...	.....	1,200	.....	14,401	06/06/2006.	01/15/2018.
31393M	FL	0	FHLMC REMIC Ser 2591 CI WC.....	.....	..	.....	2	.....	1	.....	407,626	...101.335	.....	424,068	.....	418,480	.....	416,994	.....	.....	5.000	.....	5.447	MON...	.....	1,744	.....	20,924	08/31/2005.	10/15/2032.
31393N	AH	2	FHLMC REMIC Ser 2587 CI KG.....	.....	..	.....	2	.....	1	.....	3,078,793	...109.568	.....	3,283,078	.....	2,996,392	.....	3,035,607	.....	.....	5.000	.....	4.481	MON...	.....	12,485	.....	149,820	03/30/2009.	03/15/2033.
31393P	DY	7	FHLMC REMIC Ser 2595 CI GC.....	.....	..	.....	2	.....	1	.....	1,324,067	...108.170	.....	1,364,859	.....	1,261,767	.....	1,273,656	.....	.....	5.500	.....	4.971	MON...	.....	5,783	.....	69,397	05/22/2003.	04/15/2023.
31393P	RF	3	FHLMC REMIC Ser 2603 CI C.....	.....	..	.....	2	.....	1	.....	933,104	...108.154	.....	953,614	.....	881,717	.....	892,353	.....	.....	5.500	.....	4.839	MON...	.....	4,041	.....	48,495	06/10/2003.	04/15/2023.
31393Q	3G	5	FHLMC REMIC Ser 2594 CI TY.....	.....	..	.....	2	.....	1	.....	492,077	...100.207	.....	484,021	.....	483,021	.....	482,080	.....	.....	5.500	.....	5.315	MON...	.....	2,214	.....	26,566	07/17/2003.	12/15/2022.
31393T	CC	8	FNMA REMIC Ser 2003-92 CI MB.....	.....	..	.....	2	.....	1	.....	959,752	...107.503	.....	1,077,658	.....	1,002,447	.....	987,867	.....	.....	5.000	.....	5.574	MON...	.....	4,177	.....	50,122	08/26/2004.	09/25/2023.
31393U	HG	1	FNMA REMIC Ser 2003-120 CI JD.....	.....	..	.....	2	.....	1	.....	1,492,911	...107.474	.....	1,607,511	.....	1,495,716	.....	1,491,309	.....	.....	5.000	.....	5.034	MON...	.....	6,232	.....	74,786	03/16/2004.	12/25/2023.
31393U	QG	1	FNMA REMIC Ser 2003-117 CI MD.....	.....	..	.....	2	.....	1	.....	3,937,751	...107.285	.....	4,522,833	.....	4,215,726	.....	4,114,575	.....	.....	5.000	.....	5.790	MON...	.....	17,566	.....	210,786	11/07/2003.	12/25/2023.
31393V	4V	0	FHLMC REMIC Ser 2627 CI MW.....	.....	..	.....	2	.....	1	.....	1,146,181	...107.105	.....	1,212,273	.....	1,131,856	.....	1,133,321	.....	.....	5.000	.....	4.894	MON...	.....	4,716	.....	56,593	06/23/2003.	06/15/2023.
31393Y	4J	1	FNMA REMIC Ser 2004-51 CI KW.....	.....	..	.....	2	.....	1	.....	1,204,530	...108.920	.....	1,317,737	.....	1,209,823	.....	1,205,137	.....	.....	5.500	.....	5.573	MON...	.....	5,545	.....	66,540	12/01/2004.	07/25/2024.
31394A	LU	8	FNMA REMIC Ser 2004-W10 CI A5.....	.....	..	.....	2	.....	1	.....	11,172,603	...104.150	.....	11,420,733	.....	10,965,710	.....	11,081,812	.....	.....	5.500	.....	5.380	MON...	.....	50,260	.....	603,114	09/24/2004.	08/25/2034.
31394A	PF	7	FNMA REMIC Ser 2004-65 CI ZA.....	.....	..	.....	2	.....	1	.....	15,199,934	...107.993	.....	17,216,871	.....	15,942,580	.....	15,480,135	.....	.....	4.500	.....	5.341	MON...	.....	59,785	.....	717,416	03/13/2009.	08/25/2034.
31394A	XM	3	FNMA Grantor Tr Ser 2004-T4 CI A19.....	.....	..	.....	2	.....	1	.....	1,794,453	...100.183	.....	1,786,511	.....	1,783,253	.....	1,788,525	.....	.....	4.791	.....	4.735	MON...	.....	7,119	.....	86,287	12/18/2008.	08/25/2034.
31394B	6M	1	FNMA REMIC Ser 2005-6 CI MB.....	.....	..	.....	2	.....	1	.....	3,822,959	...107.475	.....	4,101,679	.....	3,816,399	.....	3,809,237	.....	.....	5.000	.....	4.987	MON...	.....	15,902	.....	190,820	02/09/2005.	02/25/2025.
31394B	DH	4	FNMA REMIC Ser 2004-78 CI Z.....	.....	..	.....	2	.....	1	.....	16,765,598	...108.014	.....	17,836,481	.....	16,513,135	.....	16,622,811	.....	.....	5.500	.....	5.222	MON...	.....	75,685	.....	906,157	03/01/2015.	11/25/2034.
31394B	FS	8	FNMA REMIC Ser 2004-79 CI ZD.....	.....	..	.....	2	.....	1	.....	24,748,340	...109.483	.....	26,692,050	.....	24,380,109	.....	24,655,165	.....	.....	5.500	.....	5.293	MON...	.....	111,742	.....	1,301,798	12/01/2015.	11/25/2034.
31394D	E4	8	FNMA REMIC Ser 2005-53 CI MJ.....	.....	..	.....	2	.....	1	.....	8,969,111	...110.552	.....	9,632,610	.....	8,713,162	.....	8,790,878	.....	.....	5.500	.....	5.127	MON...	.....	39,935	.....	479,224	03/09/2009.	06/25/2035.
31394D	JW	1	FNMA REMIC Ser 2005-W2 CI A8.....	.....	..	.....	2	.....	1	.....	12,508,906	...108.923	.....	13,712,263	.....	12,588,928	.....	12,519,933	.....	.....	5.410	.....	5.495	MON...	.....	56,755	.....	681,061	04/25/2005.	05/25/2035.
31394D	VB	3	FNMA REMIC Ser 2005-43 CI GC.....	.....	..	.....	2	.....	1	.....	4,210,000	...110.072	.....	4,402,868	.....	4,000,000	.....	4,088,485	.....	.....	5.500	.....	4.898	MON...	.....	18,333	.....	220,000	03/16/2009.	05/25/2035.
31394F	H7																													

SCHEDULE D - PART 1

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

E10.9

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				Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date					
31394U	ZS	4	FHLMC REMIC Ser 2005-112 CI NE.....	CF..	..	.....	2	.....	1	14,285,468	111.294	15,021,089	13,496,752	13,784,821	(73,428)	6.000	5.276	MON...	67,484	809,805	03/09/2009.	12/25/2035.						
31394W	KC	1	FHLMC REMIC Ser 2777 CI DG.....	.....	..	.....	2	.....	1	1,267,269	101.294	1,473,367	1,454,541	1,427,979	7.283	4.000	6.084	MON...	4,848	58,796	05/16/2006.	04/15/2033.						
31394Y	XS	8	FHLMC REMIC Ser 2811 CI DT.....	.....	..	.....	2	.....	1	769,367	107.392	835,112	777,629	774,158	110	5.000	5.165	MON...	3,240	38,881	01/28/2005.	06/15/2024.						
31395B	R3	9	FNMA REMIC Ser 2006-24 CI Z.....	.....	..	.....	2	.....	1	59,218,609	112.561	65,310,578	58,022,386	58,610,503	(6,380)	5.500	5.112	MON...	265,936	3,191,231	03/12/2009.	04/25/2036.						
31395D	J4	2	FNMA REMIC Ser 2006-43 CI KD.....	.....	..	.....	2	.....	1	6,071,904	111.493	6,443,515	5,779,326	5,879,984	(2,724)	6.000	5.119	MON...	28,897	346,760	03/10/2009.	06/25/2036.						
31395G	M4	1	FHLMC REMIC Ser 2868 CI AV.....	.....	..	.....	2	.....	1	2,440,655	107.206	2,616,119	2,440,273	2,437,044	(87)	5.000	5.026	MON...	10,168	122,014	02/09/2005.	08/15/2024.						
31395J	MG	8	FHLMC REMIC Ser 2892 CI AD.....	.....	..	.....	2	.....	1	631,280	107.643	679,951	631,675	630,718	(14)	5.000	5.034	MON...	2,632	31,584	02/14/2005.	11/15/2024.						
31395K	HE	6	FHLMC REMIC Ser 2904 CI PE.....	.....	..	.....	2	.....	1	11,926,950	110.602	12,703,133	11,485,477	11,664,646	(3,699)	5.500	4.920	MON...	52,642	631,701	02/06/2009.	12/15/2034.						
31395K	NS	8	FHLMC REMIC Ser 2903 CI BD.....	.....	..	.....	2	.....	1	7,036,758	103.777	7,187,998	6,926,369	6,948,288	(7,245)	4.500	4.186	MON...	25,974	311,687	03/06/2009.	12/15/2019.						
31395M	5N	5	FHLMC REMIC Ser 2939 CI DK.....	.....	..	.....	2	.....	1	3,959,688	110.050	4,249,425	3,861,345	3,891,334	(351)	5.500	5.212	MON...	17,698	212,374	02/01/2005.	02/15/2030.						
31395M	QS	1	FHLMC REMIC Ser 2935 CI LM.....	.....	..	.....	2	.....	1	139,321	102.364	150,022	146,558	144,424	753	4.500	6.065	MON...	550	6,595	08/03/2006.	02/15/2035.						
31395U	QH	7	FHLMC REMIC Ser 2982 CI PE.....	.....	..	.....	2	.....	1	12,187,987	111.555	13,973,994	12,526,596	12,391,088	322	5.500	5.900	MON...	57,414	688,963	10/23/2007.	05/15/2035.						
31395X	3F	0	FHLMC REMIC Ser 3018 CI UG.....	.....	..	.....	2	.....	1	780,041	102.443	791,184	772,318	771,555	(415)	5.500	5.391	MON...	3,540	42,477	09/14/2005.	10/15/2034.						
31395X	MD	4	FHLMC REMIC Ser 3025 CI ZC.....	.....	..	.....	2	.....	1	12,129,475	108.082	13,238,533	12,248,646	12,167,738	3,817	5.000	5.205	MON...	51,036	611,165	03/01/2015.	08/15/2035.						
31395X	WS	0	FHLMC REMIC Ser 3019 CI ZQ.....	.....	..	.....	2	.....	1	99,466,324	111.230	111,543,981	100,282,010	99,735,788	55,594	5.000	5.178	MON...	417,842	4,936,937	09/01/2015.	06/15/2035.						
31396F	G3	1	FHLMC REMIC Ser 3068 CI Z.....	.....	..	.....	2	.....	1	13,229,306	111.249	14,419,940	12,961,884	13,113,269	(1,565)	5.500	5.084	MON...	59,409	712,904	03/16/2009.	11/15/2035.						
31396J	UF	0	FHLMC REMIC Ser 3143 CI B.....	.....	..	.....	2	.....	1	3,232,149	108.924	3,623,630	3,326,754	3,289,245	1,067	5.500	5.939	MON...	15,248	182,972	08/29/2006.	04/15/2026.						
31396T	KH	5	FHLMC REMIC Ser 3174 CI DG.....	CF..	..	.....	2	.....	1	4,677,771	112.412	4,996,095	4,444,438	4,526,232	293	6.000	5.100	MON...	22,222	266,666	03/09/2009.	06/15/2036.						
31396T	AQ	2	FHLMC REMIC Ser 3174 CI PZ.....	.....	..	.....	2	.....	1	20,620,086	109.804	22,760,451	20,728,253	20,648,146	7,829	5.000	5.124	MON...	86,368	1,023,635	08/01/2015.	01/15/2036.						
31396U	QY	3	FHLMC REMIC Ser 3189 CI PC.....	.....	..	.....	2	.....	1	63,563	99.951	62,903	62,934	62,797	(58)	6.000	5.853	MON...	315	3,776	01/25/2007.	08/15/2035.						
31396W	Q7	4	FNMA REMIC Ser 2007-74 CI ZE.....	.....	..	.....	2	.....	1	11,487,734	111.970	12,618,971	11,269,967	11,358,998	(332)	5.500	5.121	MON...	51,654	619,848	03/16/2009.	08/25/2037.						
31396X	FY	5	FNMA REMIC Ser 2007-77 CI PE.....	CF..	..	.....	2	.....	1	10,410,094	114.499	11,621,608	10,150,000	10,224,442	(24,780)	6.000	5.723	MON...	50,750	609,000	10/24/2007.	08/25/2037.						
31396X	GH	1	FHLMC REMIC Ser 2007-77 CI MD.....	CF..	..	.....	2	.....	1	8,058,356	105.234	7,739,069	7,354,125	7,484,257	(25,762)	6.000	4.227	MON...	36,771	441,248	10/21/2009.	12/25/2036.						
31396X	HW	7	FNMA REMIC Ser 2007-77 CI DC.....	CF..	..	.....	2	.....	1	10,221,979	113.263	11,223,459	9,909,220	10,012,219	1,126	6.000	5.526	MON...	49,546	594,553	01/11/2008.	08/25/2037.						
31396Y	F7	2	FNMA REMIC Ser 2008-29 CI ZA.....	.....	..	.....	2	.....	1	11,599,319	108.052	13,197,751	12,214,282	11,857,994	(644)	4.500	5.530	MON...	45,804	549,643	03/13/2009.	04/25/2038.						
31397A	6C	2	FHLMC REMIC Ser 3209 CI TZ.....	CF..	..	.....	2	.....	1	4,127,868	109.935	4,615,165	4,198,089	4,154,989	382	5.000	5.365	MON...	17,492	209,904	03/12/2009.	08/15/2036.						
31397A	QF	3	FHLMC REMIC Ser 3203 CI LX.....	.....	..	.....	2	.....	1	3,849,522	111.575	4,047,194	3,627,347	3,725,486	1,248	6.500	5.313	MON...	19,648	235,778	03/09/2009.	08/15/2036.						
31397B	PV	7	FHLMC REMIC Ser 3230 CI NE.....	.....	..	.....	2	.....	1	10,254,911	111.196	11,165,768	10,041,529	10,111,962	1,032	5.500	5.160	MON...	46,024	552,284	02/03/2009.	10/15/2036.						
31397F	QV	7	FHLMC REMIC Ser 3290 CI PE.....	CF..	..	.....	2	.....	1	7,386,297	111.676	8,045,102	7,203,947	7,263,266	851	5.500	5.097	MON...	33,018	396,217	02/03/2009.	03/15/2037.						
31397G	5Y	2	FHLMC REMIC Ser 3287 CI GD.....	CF..	..	.....	2	.....	1	7,748,630	111.539	8,385,918	7,518,380	7,600,641	1,684	5.500	4.934	MON...	34,459	413,511	02/06/2009.	03/15/2037.						
31397J	RP	1	FHLMC REMIC Ser 3345 CI JN.....	CF..	..	.....	2	.....	1	29,548,538	110.494	31,950,503	28,916,000	29,067,023	(87,671)	6.000	5.770	MON...	144,580	1,734,960	10/25/2007.	07/15/2037.						
31397K	AN	1	FHLMC REMIC Ser 3354 CI PH.....	CF..	..	.....	2	.....	1	16,341,371	111.174	17,426,658	15,675,176	15,854,641	(52,281)	5.500	4.916	MON...	71,845	862,135	03/16/2009.	08/15/2037.						
31397M	TV	9	FNMA REMIC Ser 2008-84 CI L.....	CF..	..	.....	2	.....	1	6,016,614	108.724	6,244,849	5,743,784	5,832,130	5,636	6.000	5.048	MON...	28,719	344,627	03/10/2009.	09/25/2038.						
31397S	DQ	4	FNMA REMIC Ser 2011-23 CI A.....	.....	..	.....	2	.....	1	202,415	102.156	204,265	199,955	200,670	(755)	4.000	3.079	MON...	667	7,998	03/15/2011.	12/25/2036.						
31397W	QB	4	FHLMC REMIC Ser 3473 CI CH.....	CF..	..	.....	2	.....	1	7,170,583	110.415	7,692,450	6,966,878	7,051,262	704	5.500	4.947	MON...	31,932	383,178	03/13/2009.	07/15/2038.						
31398F	EF	4	FNMA REMIC Ser 2009-77 CI PX.....	CF..	..	.....	2	.....	1	9,703,987	107.828	10,195,970	9,455,773	9,489,089	(12,283)	5.000	4.575	MON...	39,399	472,789	10/15/2009.	10/25/2039.						
31398J	LB	7	FHLMC REMIC Ser 3561 CI PE.....	CF..	..	.....	2	.....	1	19,321,166	109.109	20,436,097	18,730,000	18,949,361	(71,022)	5.000	4.613	MON...	78,042	936,500	10/15/2009.	08/15/2039.						
31398K	6C	9	FHLMC REMIC Ser 3585 CI UB.....	CF..	..	.....	2	.....	1	16,253,452																		

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	F o r e i g n	Bond CHAR	NAIC Designation						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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31403A	WY	7	FNMA Pool #743263			2		1		403,415	104.766	453,234	432,617	422,453		2,275				3.500	5.262	MON	1,262	15,142	10/17/2003	10/25/2018
31405E	6P	5	FNMA Pool #787578			2		1		524,897	113.687	583,522	513,269	523,790		(67)				6.000	5.308	MON	2,566	30,796	08/26/2005	07/25/2035
31406J	Y8	0	FNMA Pool #811735			2		1		282,521	104.336	310,642	291,313	291,313		1,066				4.000	5.051	MON	992	11,909	10/26/2005	03/25/2020
31411D	FZ	7	FNMA Pool #904784			2		1		214,910	105.654	226,072	213,974	214,664		(113)				2.467	2.411	MON	440	4,914	01/19/2007	12/25/2036
31412P	GX	3	FNMA Pool #930914			2		1		6,968,772	106.541	7,444,388	6,987,332	6,968,743		(1)				4.000	4.033	MON	23,291	279,493	10/07/2009	04/25/2039
31412U	Z4	5	FNMA Pool #935563			2		1		2,718,161	105.854	2,849,338	2,691,770	2,716,497		(343)				4.000	3.751	MON	8,973	107,671	08/10/2011	09/25/2039
31414U	2A	5	FNMA Pool #976969			2		1		1,066,313	113.061	1,210,507	1,070,663	1,066,308		1				6.000	6.078	MON	5,353	64,240	07/23/2008	02/25/2038
31414U	XN	3	FNMA Pool #976885			2		1		672,922	113.683	760,952	669,366	672,597		(33)				6.000	5.789	MON	3,347	40,162	07/07/2008	04/25/2038
31416H	ZM	0	FNMA Pool #AA0747			2		1		3,663,649	105.854	3,933,578	3,716,051	3,665,852		355				4.000	4.326	MON	12,387	148,642	10/14/2009	03/25/2039
31417C	5A	9	FNMA Pool #AB6240			2		1		8,575,716	103.375	8,745,604	8,460,051	8,570,730		(1,900)				3.500	3.285	MON	24,675	296,102	09/24/2013	09/25/2042
31417G	D6	0	FNMA Pool #AB9124			2		1		5,799,936	101.328	5,855,926	5,779,167	5,796,508		(1,825)				2.500	2.423	MON	12,040	144,479	02/05/2014	04/25/2028
31417G	FN	1	FNMA Pool #AB9172			2		1		8,039,566	101.324	8,175,382	8,041,302	8,068,563		796				2.500	2.549	MON	16,810	201,714	12/09/2013	04/25/2028
31418A	JV	1	FNMA Pool #MA1175			2		1		11,312,373	100.359	10,909,774	10,870,749	11,287,227		(6,808)				3.000	2.423	MON	27,177	326,122	08/02/2012	08/25/2042
31418B	AP	1	FNMA Pool #MA1813			2		1		8,509,490	108.003	8,570,460	7,935,413	8,497,975		(3,634)				4.500	2.836	MON	29,758	357,094	03/12/2014	03/25/2044
31418B	B6	2	FNMA Pool #MA1860			2		1		17,238,887	108.003	17,357,344	16,071,213	17,213,360		(6,994)				4.500	2.997	MON	60,267	723,205	04/09/2014	04/25/2044
31419A	DT	1	FNMA Pool #AE0113			2		1		4,873,030	105.911	5,152,430	4,864,859	4,872,062		(169)				4.000	3.924	MON	16,216	194,594	12/07/2010	07/25/2040
31419E	X5	3	FNMA Pool #AE4299			2		1		6,835,763	106.073	7,180,469	6,769,391	6,830,987		(1,052)				4.000	3.809	MON	22,565	270,776	07/14/2011	09/25/2040
31419F	SN	7	FNMA Pool #AE5024			2		1		12,032,258	106.091	12,767,612	12,034,608	12,031,105		(171)				4.000	3.952	MON	40,115	481,384	12/09/2010	12/25/2040
31419L	EY	5	FNMA Pool #AE9150			2		1		10,967,829	106.065	11,057,651	10,425,383	10,952,161		(4,747)				4.000	2.686	MON	34,751	417,015	10/18/2013	12/25/2040
2699999			U.S. Special Revenue - Residential Mortgage-Backed Securities								1,679,886,073	XXX	1,768,209,933	1,649,021,542	1,673,222,119	0	(1,026,930)	0	0	XXX	XXX	XXX	6,135,496	71,256,485	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																										
31359P	DJ	2	FNMA ACES Ser 1997-M2 Cl Z			2		1		257,335	98.852	236,837	239,587	253,219		(722)				7.125	6.325	MON	1,423	17,071	05/13/2004	01/17/2037
2799999			U.S. Special Revenue - Commercial Mortgage-Backed Securities								257,335	XXX	236,837	239,587	253,219	0	(722)	0	0	XXX	XXX	XXX	1,423	17,071	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																										
04057P	JA	7	Arizona Sch Facs Brd Ctfs Rev LBASS Qual					1FE		13,500,000		108,413		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	118.710	14,245,200	12,000,000	12,000,000						5.966	5.966	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	120.871	7,856,615	6,500,000	6,500,000						6.573	6.573	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	112.731	30,437,370	27,000,000	27,000,000						5.561	5.561	MN	250,245	1,501,470	10/28/2009	11/01/2022
645918	YE	7	New Jersey Econ Dev Auth Rev LBASS Bld A			1		1FE		11,249,399	105.087	11,575,333	11,015,000	11,139,701		(90,307)				6.425	6.131	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	102.432	768,240	750,000	750,000						5.500	5.500	JJ	20,625	41,250	03/10/2010	07/01/2021
92812Q	4B	0	Virginia St Hsg Dev Auth Rev LBASS Txbl			1		1FE		10,000,000	101.057	10,105,700	10,000,000	10,000,000						4.422	4.422	AO	110,550	442,200	09/25/2012	10/01/2042
2899999			U.S. Special Revenue - Other Loan-Backed and Structured Securities								80,999,399	XXX	89,624,213	80,765,000	80,889,701	0	(90,307)	0	0	XXX	XXX	XXX	1,191,012	4,645,799	XXX	XXX
3199999			Total - U.S. Special Revenue & Special Assessment Obligations								3,070,195,775	XXX	3,465,763,727	3,199,959,861	3,185,939,057	0	11,285,306	0	0	XXX	XXX	XXX	26,138,832	136,574,901	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																										
000000	00	0	Steiner US Holdings Inc Term Ln First Ou					4Z		3,750,000	100.000	3,750,000	3,750,000	3,750,000						6.000	6.000	MJSD	14,375		12/09/2015	12/09/2021
000000	00	0	Steiner US Holdings Inc Term Ln Last Out					4Z		6,250,000	100.000	6,250,000	6,250,000	6,250,000						10.500	10.500	MJSD	41,927		12/09/2015	12/09/2021
00103Y	AE	1	AES Red Oak LLC Sec Nt			2		4FE		1,051,213	104.000	1,093,262	1,051,213	1,051,213						8.540	8.632	FMAN	7,731	89,854	03/10/2000	11/30/2019
0010EP	A#	5	AEP Texas Priv Pl						2	15,000,000	96.983	14,547,512	15,000,000	15,000,000						4.670	4.670	AO	118,696	700,500	04/30/2014	04/30/2044
00111@	AA	2	AES Hawaii Inc Sr Sec Nt			2		5		9,154,554	88.827	8,346,278	9,396,150	9,293,920		13,460				6.870	7.286	MJSD	1,793	645,516	07/30/2003	06/30/2022
001192	AL	7	AGL Capital Corp Sr Nt			1		2FE		3,568,176	100.578	3,570,512	3,550,000	3,567,997		(179)				3.875	3.812	MN	16,431		11/17/2015	11/15/2025
00163M	AK	0	AMB Property LP Co Gtd Nt					2FE		2,107,692	113.584	2,044,505	1,800,000	1,973,340		(40,171)				6.625	3.946	JD	9,938	119,250	06/25/2012	12/01/2019
00206R	AG	7	AT&T Inc Nt					2FE		35,032,805	109.432	40,456,863	36,970,000	35,215,638		30,819				6.300	6.706	JJ	1,073,979	2,329,110	04/08/2011	01/15/2038
00206R	AJ	1	AT&T Inc Nt					2FE		10,975,800	106.899	11,758,868	11,000,000	10,993,817		2,727				5.500	5.529	FA	252,083	605,000	01/29/2008	02/01/2018

E10.10

SCHEDULE D - PART 1

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

E10.11

1			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
				F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description			NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
00206R	AR	3	AT&T Inc Nt.....			2FE	14,314,720	110.325	15,445,514	14,000,000	14,120,946		(34,619)			5.800	5.495	FA	306,756	812,000	06/24/2009	02/15/2019
00206R	AS	1	AT&T Inc Sr Nt.....			2FE	20,789,800	112.415	22,483,020	20,000,000	20,719,342		(13,809)			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	9,992,200	94.809	9,480,920	10,000,000	9,994,347		736			2.625	2.634	JD	21,875	262,500	12/06/2012	12/01/2022
00209T	AB	1	AT&T Broadband Co Gtd Nt.....			1FE	2,868,870	138.064	3,984,521	2,886,000	2,876,391		954			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	109.499	7,233,504	6,606,000	6,595,277		2,955			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	121.763	6,088,155	5,000,000	4,990,055		193			6.000	6.016	AO	75,000	300,000	02/26/2009	04/01/2039
00287Y	AJ	8	ABBVIE Inc Sr Nt.....			2FE	19,964,260	99.806	19,961,180	20,000,000	19,984,202		8,337			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	93.392	7,704,865	8,250,000	8,169,612		1,528			4.400	4.463	MN	55,458	363,000	08/09/2013	11/06/2042
00287Y	AQ	2	ABBVIE Inc Sr Nt.....			1	21,961,500	98.694	21,712,570	22,000,000	21,963,548		2,048			3.600	3.621	MN	103,400	396,000	05/05/2015	05/14/2025
00287Y	AS	8	ABBVIE Inc Sr Nt.....			1	18,086,475	97.747	18,083,121	18,500,000	18,088,817		2,342			4.700	4.842	MN	113,518	317,250	11/10/2015	05/15/2045
00507X	AC	9	Activision Blizzard Inc Term Ln Nt 1.....			2FE	33,779,666	99.797	33,569,182	33,637,500	33,738,476		(19,316)			3.250	3.195	MJSD	12,147	1,047,902	10/30/2013	10/11/2020
00786W	AK	5	Aeroquip-Vickers Inc MT Nt.....			2FE	1,000,000	107.244	1,072,438	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	25,000,000	89.073	22,268,218	25,000,000	25,000,000					5.750	5.750	MS	395,313	1,437,500	03/22/2013	03/22/2035
009158	AT	3	Air Prods & Chems Inc Sr Nt.....			1FE	29,877,900	97.754	29,326,080	30,000,000	29,909,981		11,331			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	101.722	8,137,736	8,000,000	8,051,694		(175,353)			7.250	4.942	AO	122,444	580,000	02/19/2004	04/15/2016
009363	AN	2	Airgas Inc Sr Nt.....			2FE	17,969,940	99.566	17,921,862	18,000,000	17,986,943		5,994			1.650	1.685	FA	112,200	297,000	02/11/2013	02/15/2018
009363	AP	7	Airgas Inc Sr Nt.....			1	12,985,830	98.816	12,846,067	13,000,000	12,991,379		1,967			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	91.793	9,179,310	10,000,000	10,013,385		(280)			3.850	3.842	JD	32,083	385,000	04/12/2013	12/01/2042
016090	AA	0	Aliant Communications Inc Nt.....			3FE	1,527,854	63.000	945,000	1,500,000	1,519,581		(1,012)			6.750	6.593	AO	25,313	101,250	07/01/2004	04/01/2028
01741R	AC	6	Allegheny Technologies Inc Sr Nt.....			4FE	36,859,262	80.000	23,282,400	29,103,000	32,753,747		(950,871)			9.375	5.310	JD	227,367	2,728,406	03/30/2011	06/01/2019
01741R	AE	2	Allegheny Technologies Inc Sr Nt.....			1	19,638,957	59.000	11,298,500	19,150,000	19,424,454		(48,718)			5.950	5.605	JJ	525,402	1,139,425	02/14/2011	01/15/2021
01877K	AB	9	Alliance Pipeline LP Sr Nt.....			2	3,471,110	108.078	3,319,662	3,239,939	3,319,651		(18,585)			6.996	5.784	JD	630	226,666	08/12/2005	12/31/2019
01877K	AD	5	Alliance Pipeline LP Sr Nt.....			2	779,713	101.703	792,988	779,713	779,713					4.591	4.591	JD	99	35,797	05/20/2003	12/31/2025
01959L	AA	0	Allina Health System Nt.....			1	16,515,010	102.746	16,799,036	16,350,000	16,514,071		(939)			4.805	4.741	MN	100,384	128,754	10/08/2015	11/15/2045
020039	AJ	2	Alltel Corp Deb.....			2FE	4,424,100	117.780	5,889,015	5,000,000	4,590,120		17,026			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	120.251	29,220,944	24,300,000	26,719,664		(756,730)			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	108.502	2,170,042	2,000,000	1,994,962		808			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	107.564	9,680,760	9,000,000	8,965,102		522			5.375	5.402	JJ	202,906	483,750	10/28/2013	01/31/2044
02209S	AS	2	Altria Group Inc Sr Nt.....			2FE	20,869,380	103.599	21,755,685	21,000,000	20,895,256		10,747			4.000	4.073	JJ	352,333	840,000	10/28/2013	01/31/2024
023608	AG	7	Ameren Corp Sr Nt.....			1	30,112,334	99.548	29,938,971	30,075,000	30,111,590		(744)			3.650	3.636	FA	112,823		11/24/2015	02/15/2026
02361D	AQ	3	Ameren Illinois Co 1st Mtg.....			1FE	990,010	99.805	998,048	1,000,000	990,010					4.150	4.209	MS	1,960		12/07/2015	03/15/2046
02401@	AA	7	American Assets Sr Nt Ser A.....			2	27,000,000	102.163	27,583,945	27,000,000	27,000,000					4.040	4.040	JAJO	184,830	1,090,800	10/31/2014	10/31/2021
02665W	AZ	4	American Honda Finance Sr Nt.....			1FE	25,983,100	100.155	26,040,222	26,000,000	25,983,969		869			2.450	2.464	MS	171,636		09/21/2015	09/24/2020
02666Q	D7	5	American Honda Fin Corp Nt.....			1FE	48,455,475	114.574	47,658,076	41,596,000	44,395,207		(941,667)			7.625	4.954	AO	792,924	3,171,695	07/15/2011	10/01/2018
02666Q	G7	2	American Honda Fin Corp MT Nt.....			1FE	8,737,999	105.916	9,082,297	8,575,000	8,666,139		(17,760)			3.875	3.625	MS	92,300	332,281	08/08/2011	09/21/2020
030288	AA	2	American Transmission Sys Sr Nt.....			2FE	10,218,500	109.090	10,908,960	10,000,000	10,126,833		(17,587)			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	108.854	6,531,226	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.....			1	12,000,000	98.529	11,823,517	12,000,000	12,000,000					3.350	3.350	JD	22,333	402,000	12/11/2014	12/11/2024
030360	AA	9	American University Sr Nt.....			1FE	10,000,000	93.557	9,355,720	10,000,000	10,000,000					4.321	4.321	AO	108,025	231,654	03/10/2015	04/01/2045
03040W	AL	9	American Water Cap Corp Sr Nt.....			1	31,667,914	101.596	32,309,465	31,802,000	31,682,938		11,335			3.400	3.448	MS	360,423	1,132,328	09/24/2014	03/01/2025
03040W	AM	7	American Water Cap Corp Sr Nt.....			1	39,629,059	101.211	40,281,779	39,800,000	39,630,611		1,552			4.300	4.325	MS	656,037		08/19/2015	09/01/2045
03073E	AJ	4	AmerisourceBergen Corp Sr Nt.....			1FE	18,502,920	102.057	18,370,278	18,000,000	18,336,144		(55,316)			3.500	3.129	MN	80,500	630,000	11/15/2012	11/15/2021
03073E	AL	9	AmerisourceBergen Corp Sr Nt.....			1FE	34,900,250	97.667	34,183,590	35,000,000	34,913,982		8,726			3.400	3.434	MN	152,056	1,190,000	05/19/2014	05/15/2024

SCHEDULE D - PART 1

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

E10.12

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03073E	AN 5	AmerisourceBergen Corp Sr Nt.....	.....	.....	1	1	FE	.....	4,147,380	91.913	4,136,099	4,500,000	4,150,788	.....	3,408	.....	.....	4.250	4.744	MS	63,750	101,469	06/09/2015.	03/01/2045.
030955	AB 4	Ameritech Capital Funding Corp Nt.....	.....	.....	2	2	FE	.....	4,578,559	102.593	4,103,979	4,000,260	4,035,995	.....	(63,924)	.....	.....	9.100	6.843	JD	30,335	364,024	12/18/2008.	06/01/2016.
031162	AW 0	Amgen Inc Sr Nt.....	.....	.....	2	2	FE	.....	9,808,920	116.455	11,645,490	10,000,000	9,832,651	.....	3,522	.....	.....	6.375	6.521	JD	53,125	637,500	02/20/2008.	06/01/2037.
031162	AY 6	Amgen Inc Sr Nt.....	.....	.....	2	2	FE	.....	2,990,490	124.269	3,728,058	3,000,000	2,991,522	.....	155	.....	.....	6.900	6.925	JD	17,250	207,000	05/20/2008.	06/01/2038.
031162	AZ 3	Amgen Inc Sr Nt.....	.....	.....	2	2	FE	.....	32,256,707	110.248	34,728,215	31,500,000	31,778,579	.....	(81,374)	.....	.....	5.700	5.384	FA	748,125	1,795,500	06/24/2009.	02/01/2019.
031162	BH 2	Amgen Inc Sr Nt.....	.....	.....	2	2	FE	.....	2,914,325	108.208	2,705,210	2,500,000	2,894,749	.....	(7,517)	.....	.....	5.650	4.611	JD	6,278	141,250	04/03/2013.	06/15/2042.
031162	BN 9	Amgen Inc Sr Nt.....	.....	.....	1	2	FE	.....	9,953,500	102.722	10,272,160	10,000,000	9,968,451	.....	4,319	.....	.....	3.625	3.681	MN	46,319	362,500	05/10/2012.	05/15/2022.
031162	BP 4	Amgen Inc Sr Nt.....	.....	.....	1	2	FE	.....	21,608,350	106.241	22,310,631	21,000,000	21,580,282	.....	(10,751)	.....	.....	5.375	5.179	MN	144,229	1,128,750	04/02/2013.	05/15/2043.
031162	BZ 2	Amgen Inc Sr Nt.....	.....	.....	1	2	FE	.....	9,330,600	92.652	9,265,220	10,000,000	9,336,741	.....	6,141	.....	.....	4.400	4.825	MN	73,333	220,000	06/09/2015.	05/01/2045.
032165	AD 4	Amsouth Bancorp Sub Nt.....	.....	.....	2	2	FE	.....	1,135,420	113.502	1,135,017	1,000,000	1,084,700	.....	(6,300)	.....	.....	6.750	5.617	MN	11,250	67,500	09/16/2005.	11/01/2025.
032479	AD 9	Anadarko Finance Co Co Gtd Nt Ser B.....	.....	.....	2	2	FE	.....	4,995,960	106.264	4,250,560	4,000,000	4,871,168	.....	(35,794)	.....	.....	7.500	5.394	MN	50,000	300,000	03/27/2012.	05/01/2031.
032510	AC 3	Anadarko Petroleum Corp Sr Nt.....	.....	.....	2	2	FE	.....	5,784,907	92.005	4,601,150	5,001,000	5,758,550	.....	(15,580)	.....	.....	6.200	5.103	MS	91,296	310,062	04/03/2014.	03/15/2040.
032511	AY 3	Anadarko Petroleum Corp Sr Nt.....	.....	.....	2	2	FE	.....	23,434,250	96.386	19,277,180	20,000,000	23,152,951	.....	(83,182)	.....	.....	6.450	5.198	MS	379,833	1,290,000	05/15/2012.	09/15/2036.
032511	BF 3	Anadarko Petroleum Corp Sr Nt.....	.....	.....	2	2	FE	.....	11,624,734	109.234	11,234,748	10,285,000	10,857,430	.....	(147,740)	.....	.....	6.950	5.170	JD	31,769	714,808	02/17/2010.	06/15/2019.
032511	BH 9	Anadarko Petroleum Corp Sr Nt.....	.....	.....	2	2	FE	.....	12,000,000	104.862	12,583,464	12,000,000	12,000,000	.....	.....	.....	.....	6.375	6.375	MS	225,250	765,000	08/10/2010.	09/15/2017.
03305@	AB 0	Anchor Hocking Exit Term Ln Nt 1.....	.....	.....	4	FE	.....	.....	614,890	92.500	580,230	627,276	617,029	.....	2,139	.....	.....	10.000	10.921	MJSD	5,227	31,887	06/02/2015.	05/21/2018.
035229	CG 6	Anheuser-Busch Cos Inc Sr Nt.....	.....	.....	1	1	FE	.....	16,458,213	118.880	17,831,925	15,000,000	16,141,910	.....	(45,609)	.....	.....	6.800	6.023	JJ	470,333	1,020,000	05/08/2007.	01/15/2031.
03523T	BE 7	Anheuser-Busch InBev WldwdInc Co Gtd Nt.....	.....	.....	1	1	FE	.....	12,184,407	115.594	12,715,285	11,000,000	11,519,244	.....	(153,347)	.....	.....	7.750	6.015	JJ	393,097	852,500	03/15/2011.	01/15/2019.
035242	AB 2	Anheuser-Busch Inbev Fin Sr Nt.....	.....	.....	1	1	FE	.....	11,376,240	90.054	10,806,516	12,000,000	11,394,602	.....	11,641	.....	.....	4.000	4.318	JJ	218,667	480,000	06/05/2014.	01/17/2043.
035242	AC 0	Anheuser-Busch Inbev Fin Sr Nt.....	.....	.....	1	1	FE	.....	19,885,400	99.064	19,812,780	20,000,000	19,952,220	.....	22,902	.....	.....	1.250	1.369	JJ	113,889	250,000	01/14/2013.	01/17/2018.
03524B	AF 3	Anheuser-Busch Inbev Fin Sr Nt.....	LS	.....	1	1	FE	.....	4,259,880	99.394	3,975,760	4,000,000	4,252,789	.....	(4,620)	.....	.....	4.625	4.238	FA	77,083	185,000	05/19/2014.	02/01/2044.
037411	AV 7	Apache Corp Nt.....	.....	.....	2	2	FE	.....	4,034,120	109.862	4,394,480	4,000,000	4,011,575	.....	(3,778)	.....	.....	6.900	6.781	MS	81,267	276,000	10/02/2008.	09/15/2018.
037411	AW 5	Apache Corp Sr Nt.....	.....	.....	1	2	FE	.....	22,136,700	85.481	17,096,280	20,000,000	22,018,125	.....	(45,960)	.....	.....	5.100	4.416	MS	340,000	1,020,000	04/23/2013.	09/01/2040.
037411	BA 2	Apache Corp Sr Nt.....	.....	.....	1	2	FE	.....	13,941,585	83.569	11,281,815	13,500,000	13,921,919	.....	(7,937)	.....	.....	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.....	.....	.....	2	2	FE	.....	5,722,095	104.172	6,765,997	6,495,000	6,328,028	.....	108,673	.....	.....	5.000	6.940	JD	27,063	324,750	04/14/2009.	06/01/2017.
037735	CE 5	Appalachian Pwr Co Sr Nt.....	.....	.....	2	2	FE	.....	11,194,900	110.665	11,066,490	10,000,000	11,134,644	.....	(33,455)	.....	.....	5.800	4.897	AO	145,000	580,000	02/20/2014.	10/01/2035.
039483	AH 5	Archer-Daniels-Midland Co Nt.....	.....	.....	1	1	FE	.....	1,789,889	108.647	1,510,197	1,390,000	1,441,913	.....	(37,988)	.....	.....	8.375	5.330	AO	24,576	116,413	12/16/2003.	04/15/2017.
039483	AR 3	Archer-Daniels-Midland Co Deb Nt.....	.....	.....	1	1	FE	.....	2,216,060	122.846	2,456,926	2,000,000	2,148,836	.....	(7,222)	.....	.....	6.625	5.815	MN	22,083	132,500	03/17/2003.	05/01/2029.
039483	BC 5	Archer-Daniels-Midland Co Sr Nt.....	LS	.....	1	1	FE	.....	32,826,460	120.277	38,488,640	32,000,000	32,768,539	.....	(13,761)	.....	.....	5.765	5.586	MS	614,933	1,844,800	03/31/2011.	03/01/2041.
039483	BE 1	Archer-Daniels-Midland Co Sr Nt.....	.....	.....	1	1	FE	.....	44,505,421	102.547	43,060,385	41,991,000	44,491,052	.....	(14,369)	.....	.....	4.535	4.160	MS	502,521	952,146	09/18/2015.	03/26/2042.
04249@	AE 1	Army & Air Force Exchange Svc Sr Nt.....	.....	.....	1	1	.....	.....	20,000,000	100.593	20,118,510	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	3	FE	.....	18,470,125	97.250	18,501,813	19,025,000	18,598,317	.....	51,743	.....	.....	4.750	5.145	FA	341,393	903,688	01/29/2015.	08/15/2022.
044209	AK 0	Ashland Inc Sr Nt.....	.....	.....	1	3	FE	.....	7,050,000	102.000	7,140,000	7,000,000	7,058,974	.....	(1,376)	.....	.....	3.875	3.465	AO	57,264	213,125	09/16/2015.	04/15/2018.
04775H	CH 8	Atlanta Gas Lt Co MT Nt Ser C.....	.....	.....	1	1	FE	.....	30,501,531	123.512	33,749,681	27,325,000	29,297,316	.....	(127,970)	.....	.....	6.550	5.653	MN	298,298	1,789,788	02/26/2003.	11/20/2026.
048825	AU 7	Atlantic Richfield Co Deb.....	.....	.....	1	1	FE	.....	888,458	101.070	707,489	700,000	705,116	.....	(30,317)	.....	.....	9.875	5.323	MS	23,042	69,125	12/18/2008.	03/01/2016.
048825	AW 3	Atlantic Richfield Co Deb.....	.....	.....	1	1	FE	.....	4,091,878	122.787	3,683,619	3,000,000	3,440,537	.....	(70,058)	.....	.....	9.000	5.721	AO	67,500	270,000	05/13/2003.	04/01/2021.
048825	BA 0	Atlantic Richfield Co Deb.....	.....	.....	1	1	FE	.....	4,589,992	120.418	4,214,634	3,500,000	3,981,189	.....	(64,891)	.....	.....	8.250	5.555	FA	120,313	288,750	08/18/2003.	02/01/2022.
049560	AJ 4	Atmos Energy Corp Sr Nt.....	.....	.....	1	1	FE	.....	19,988,460	117.198	23,439,580	20,000,000	19,994,805	.....	1,354	.....	.....	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	4	FE	.....	3,473,000	53.500	1,819,000	3,400,000	3,448,139	.....	(21,046)	.....	.....	6.500	5.769	FA	92,083	221,000	10/22/2014.	02/01/2020.
05070G	AE 8	Audatex NA Inc HY Sr Nt.....	.....	.....	1	4	FE	.....	12,575,165	100.750	12,100,075	12,010,000	12,421,194	.....	(107,297)	.....	.....	6.000	4.907	JD	32,027	720,600	11/12/2014.	06/15/2021.
05348E	AP 4	AvalonBay Communities Inc MT Nt.....	.....	.....	1	2	FE	.....	18,880,530	104.186	20,029,797	19,225,000	19,019,125	.....	35,993	.....	.....	3.950	4.188	JJ	350,162	759,388	11/30/2011.	01/15/2021.
05348E	AQ 2	AvalonBay Communities Inc Sr Nt.....	.....	.....	1	1	FE	.....	9,123,075	99.141	9,200,266	9,280,000	9,165,861	.....	15,044	.....	.....	2.950	3.155	MS	80,607	273,760	01/30/2013.	09/15/2022.

SCHEDULE D - PART 1

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

E10.13

1				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				Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05348E AV 1	AvalonBay Communities Inc Sr Nt.....	.....	..	.....	..	.....	..2FE	8,983,980	98.741	8,886,645	9,000,000	8,984,974	.....	.....994	.....	.....	3.450	3.471	JD	25,875	170,775	05/06/2015.	06/01/2025.
05348E AW 9	AvalonBay Communities Inc Sr Nt.....	.....	..	.....	..	.....1	..2FE	4,983,700	99.035	4,951,735	5,000,000	4,983,873	.....	.....173	.....	.....	3.500	3.539	MN	21,875	.....	11/04/2015.	11/15/2025.
054937 AF 4	Branch Bk & Tr Co Sub Nt.....	.....	..	.....	..	.....	..1FE	4,997,900	109.319	5,465,970	5,000,000	4,999,313	.....	.....158	.....	.....	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	100.274	28,076,580	28,000,000	28,019,367	.....	.....(151,574)	.....	.....	3.200	2.645	MS	263,822	896,000	08/16/2011.	03/15/2016.
05531F AU 7	BB&T Corp Sr Mt Nt.....	.....	..	.....	..	.....1	..1FE	19,988,800	100.581	20,116,280	20,000,000	19,989,873	.....	.....1,073	.....	.....	2.625	2.637	JD	2,917	262,500	06/22/2015.	06/29/2020.
05565E D@ 1	BMW US Capital LLC Sr Nt Ser D.....	.....	..	.....	..	.....	.....1	17,000,000	106.802	18,156,344	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	100.900	20,180,075	20,000,000	20,000,000	.....	.....	.....	.....	3.120	3.120	FA	239,200	624,000	02/13/2014.	02/13/2021.
05569A AB 5	BP AMI Leasing Inc Co Gtd Nt.....	.....	..	.....	..	.....	..1FE	5,841,605	109.627	6,029,502	5,500,000	5,653,428	.....	.....(41,405)	.....	.....	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	112.902	7,050,742	6,245,000	6,552,690	.....	.....(96,172)	.....	.....	7.500	5.617	MN	59,848	468,375	03/25/2009.	11/15/2018.
057224 AZ 0	Baker Hughes Inc Sr Nt.....	.....	..	.....	..	.....	..1FE	8,683,967	98.916	7,863,782	7,950,000	8,660,654	.....	.....(14,962)	.....	.....	5.125	4.515	MS	119,968	256,250	11/24/2015.	09/15/2040.
058498 AR 7	Ball Corp Nt.....	.....	..	.....	..	.....	..3FE	16,266,250	102.000	16,365,900	16,045,000	16,265,690	.....	.....(17,633)	.....	.....	5.000	4.736	MS	236,218	614,750	05/06/2015.	03/15/2022.
058498 AS 5	Ball Corp Sr Nt.....	.....	..	.....	..	.....	..3FE	4,951,250	95.375	4,768,750	5,000,000	4,954,573	.....	.....3,323	.....	.....	4.000	4.136	MN	25,556	200,000	04/29/2015.	11/15/2023.
058498 AT 3	Ball Corp Sr Nt.....	.....	..	.....	..	.....	..3FE	1,271,875	102.250	1,278,125	1,250,000	1,271,674	.....	.....(201)	.....	.....	5.250	5.018	JJ	33,906	.....	10/27/2015.	07/01/2025.
06050T JZ 6	Bank of America NA Sub Bk Nt.....	.....	..	.....	..	.....	..1FE	31,111,250	118.721	43,926,770	37,000,000	31,512,151	.....	.....108,758	.....	.....	6.000	7.410	AO	468,667	2,220,000	12/08/2011.	10/15/2036.
06051G EX 3	Bank of America Corp Nt.....	.....	..	.....	..	.....	..2FE	7,998,640	100.326	8,026,072	8,000,000	7,999,089	.....	.....285	.....	.....	2.600	2.604	JJ	95,911	208,000	10/17/2013.	01/15/2019.
06051G FB 0	Bank of America Corp Sr Nt.....	.....	..	.....	..	.....	..2FE	9,992,700	103.285	10,328,500	10,000,000	9,993,906	.....	.....626	.....	.....	4.125	4.134	JJ	182,188	412,500	01/15/2014.	01/22/2024.
06051G FC 8	Bank of America Corp Sr Nt.....	.....	..	.....	..	.....	..2FE	19,956,800	104.369	20,873,800	20,000,000	19,958,079	.....	.....672	.....	.....	5.000	5.014	JJ	444,444	.....	01/15/2014.	01/21/2044.
06051G FH 7	Bank of America Corp Sub Nt.....	.....	..	.....	..	.....	..2FE	12,990,510	99.218	12,898,314	13,000,000	12,991,572	.....	.....793	.....	.....	4.200	4.209	FA	189,583	546,000	08/21/2014.	08/26/2024.
06051G FP 9	Bank of America Corp Sub Nt.....	.....	..	.....	..	.....	..2FE	997,050	97.377	973,769	1,000,000	997,220	.....	.....170	.....	.....	3.950	3.986	AO	7,681	19,750	04/16/2015.	04/21/2025.
06406H CU 1	Bank NY Co Inc Sr Nt Ser G.....	.....	..	.....	..	.....1	..1FE	6,000,300	100.149	6,008,910	6,000,000	6,000,300	.....	.....	.....	.....	2.200	2.198	MN	16,867	66,000	08/31/2015.	05/15/2019.
06406H CW 7	Bank NY Co Inc Sr Nt.....	.....	..	.....	..	.....1	..1FE	3,999,240	100.294	4,011,768	4,000,000	3,999,431	.....	.....146	.....	.....	2.300	2.304	MS	28,111	92,000	09/04/2014.	09/11/2019.
067383 AA 7	Bard (C R) Inc Nt.....	.....	..	.....	..	.....	..1FE	29,340,852	127.380	36,048,399	28,300,000	29,046,163	.....	.....(52,154)	.....	.....	6.700	6.341	JD	158,008	1,896,100	06/09/2014.	12/01/2026.
067383 AC 3	Bard (C R) Inc Sr Nt.....	.....	..	.....	..	.....1	..1FE	5,628,250	105.824	5,291,220	5,000,000	5,404,730	.....	.....(78,380)	.....	.....	4.400	2.592	JJ	101,444	220,000	01/24/2013.	01/15/2021.
071813 BJ 7	Baxter Intl Sr Nt.....	.....	..	.....	..	.....	..2FE	6,999,300	99.403	6,958,175	7,000,000	6,999,653	.....	.....137	.....	.....	1.850	1.852	JD	5,756	129,500	06/04/2013.	06/15/2018.
07274E AD 5	Bayer US Finance LLC Sr Nt.....	.....	..	.....	..	.....	..1FE	19,908,400	100.063	20,012,560	20,000,000	19,929,954	.....	.....17,509	.....	.....	2.375	2.473	AO	109,514	475,000	10/01/2014.	10/08/2019.
07274E AG 8	Bayer US Finance LLC Sr Nt.....	.....	..	.....	..	.....	..1FE	8,910,990	100.712	9,064,053	9,000,000	8,920,376	.....	.....7,631	.....	.....	3.375	3.493	AO	70,031	303,750	10/01/2014.	10/08/2024.
07284R AA 0	Baylor University Nt.....	.....	..	.....	..	.....2	..1FE	20,000,000	103.682	20,736,300	20,000,000	20,000,000	.....	.....	.....	.....	5.259	5.258	MN	134,397	1,051,800	08/22/2012.	11/15/2046.
072863 AC 7	Baylor Scott & White Holdings Nt.....	.....	..	.....	..	.....1	..1FE	9,000,000	94.569	8,511,228	9,000,000	9,000,000	.....	.....	.....	.....	4.185	4.185	MN	48,128	212,389	04/15/2015.	11/15/2045.
07330M AA 5	Branch Banking & Trust Sub Nt.....	.....	..	.....	..	.....1	..1FE	59,769,610	101.524	60,422,128	59,515,000	59,763,450	.....	.....(8,387)	.....	.....	3.800	3.751	AO	383,210	2,244,396	05/13/2015.	10/30/2026.
07330M AB 3	Branch Banking & Trust Sr Nt.....	.....	..	.....	..	.....1	..1FE	41,971,860	100.941	42,395,010	42,000,000	41,972,553	.....	.....693	.....	.....	3.625	3.633	MS	444,063	.....	09/09/2015.	09/16/2025.
075887 AN 9	Becton Dickinson & Co Deb.....	.....	..	.....	..	.....	..2FE	6,024,100	125.786	6,289,310	5,000,000	5,650,932	.....	.....(39,383)	.....	.....	7.000	5.468	FA	145,833	350,000	03/14/2003.	08/01/2027.
075887 AU 3	Becton Dickinson & Co Sr Nt.....	.....	..	.....	..	.....	..2FE	29,084,830	108.004	31,321,160	29,000,000	29,033,176	.....	.....(8,853)	.....	.....	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	100.840	8,067,232	8,000,000	7,989,789	.....	.....1,565	.....	.....	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	100.544	10,456,618	10,400,000	10,442,981	.....	.....(10,180)	.....	.....	2.675	2.564	JD	12,364	278,200	12/17/2014.	12/15/2019.
08172L V5 4	Beneficial Corp MT Nt Ser E.....	.....	..	.....	..	.....	..1FE	2,915,350	120.353	3,309,699	2,750,000	2,840,416	.....	.....(8,801)	.....	.....	7.160	6.607	JD	8,751	196,900	05/10/2004.	09/01/2023.
08261@ AA 3	Benson Power LLC Sr Sec Nt.....	.....	..	.....	..	.....	..4FE	5,355,988	88.000	5,355,988	6,086,350	5,368,322	.....	.....12,334	.....	.....	7.700	9.485	MJSD	170,536	.....	08/20/2015.	07/15/2027.
09062X AB 9	Biogen Inc Sr Nt.....	.....	..	.....	..	.....	..1FE	30,646,500	109.542	27,385,475	25,000,000	27,547,074	.....	.....(1,137,542)	.....	.....	6.875	2.039	MS	572,917	1,718,750	03/20/2013.	03/01/2018.
09062X AC 7	Biogen Inc Sr Nt.....	.....	..	.....	..	.....	..2FE	16,964,640	99.737	16,955,307	17,000,000	16,966,603	.....	.....1,963	.....	.....	2.900	2.945	MS	145,161	.....	09/10/2015.	09/15/2020.
09062X AF 0	Biogen Inc Sr Nt.....	.....	..	.....	..	.....	..2FE	14,964,600	100.454	15,068,070	15,000,000	14,965,459	.....	.....859	.....	.....	4.050	4.079	MS	178,875	.....	09/10/2015.	09/15/2025.
09184# AA 3	Black Bear Holding LLC Sr Sec Nt.....	.....	..	.....	..	.....	..2FE	40,000,000	100.629	40,251,718	40,000,000	40,000,000	.....	.....	.....	.....	5.470	5.509	MJSD	6,078	2,188,000	02/18/2014.	02/18/2024.
092113 AH 2	Black Hills Corp Sr Nt.....	.....	..	.....	..	.....1	..2FE	1,598,505	102.112	1,531,676	1,500,000	1,584,797	.....	.....(9,524)	.....	.....	4.250	3.406	MN	5,490	63,750	07/15/2014.	11/30/2023.
096630 AC 2	Boardwalk Pipelines LLC Sr Nt.....	.....	..	.....	..	.....1	..2FE	4,470,400	80.406	4,020,315	5,000,000	4,555,861	.....	.....51,370	.....	.....	3.375	4.873	FA	70,313	168,750	04/21/2014.	02/01/2023.
096630 AD 0	Boardwalk Pipelines LLC Sr Nt.....	.....	..	.....	..	.....1	..2FE	19,764,000	86.953	17,390,600	20,000,000	19,785,040	.....	.....19,704	.....	.....	4.950	5.101	JD	44,000	1,042,250	11/19/2014.	12/15/2024.

SCHEDULE D - PART 1

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

E10.14

1	2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5								12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023	AQ 8	Boeing Co Deb.....	.....	..	.....	.....	1FE	1,120,190	145.151	1,451,511	1,000,000	1,108,105	.....	.....	(1,460)	.....	.....	7.500	6.630	FA	28,333	75,000	07/01/2004	08/15/2042
099724	AC 0	Borg Warner Automotive Sr Nt.....	.....	..	.....	.....	2FE	8,246,504	126.470	10,117,600	8,000,000	8,178,310	.....	.....	(8,440)	.....	.....	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	103.150	11,346,533	11,000,000	11,098,498	.....	.....	(113,537)	.....	.....	5.750	4.639	MN	105,417	632,500	07/08/2010	11/01/2016
099724	AH 9	Borg Warner Automotive Sr Nt.....	.....	..	1	.....	2FE	23,961,375	89.272	20,978,944	23,500,000	23,955,921	.....	.....	(5,454)	.....	.....	4.375	4.256	MS	302,726	511,207	04/16/2015	03/15/2045
099724	AJ 5	Borg Warner Automotive Sr Nt.....	.....	..	.....	.....	2FE	8,981,820	94.405	8,496,459	9,000,000	8,983,046	.....	.....	1,226	.....	.....	3.375	3.399	MS	89,438	151,031	03/09/2015	03/15/2025
10062@	AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt.....	.....	..	.....	.....	5	1,581,577	118.910	1,880,654	1,581,577	1,581,577	.....	.....	.....	.....	.....	6.000	6.046	MJSD	7,908	86,040	10/14/2015	06/30/2018
10075E	AG 3	Boston Gas Co MT Nt Tr #00007.....	.....	..	.....	.....	1FE	7,441,950	122.874	9,215,520	7,500,000	7,476,225	.....	.....	3,220	.....	.....	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	111.302	11,130,190	10,000,000	10,574,900	.....	.....	(110,208)	.....	.....	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	104.740	10,474,000	10,000,000	9,978,573	.....	.....	3,489	.....	.....	4.125	4.170	MN	52,708	412,500	11/28/2011	05/15/2021
10112R	AT 1	Boston Properties LP Sr Nt.....	LS	..	.....	.....	2FE	9,988,200	103.593	10,359,260	10,000,000	9,994,816	.....	.....	1,678	.....	.....	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	102.047	10,204,720	10,000,000	10,470,941	.....	.....	(60,980)	.....	.....	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	116.882	31,558,194	27,000,000	32,722,762	.....	.....	(160,124)	.....	.....	7.000	5.267	MN	241,500	1,890,000	05/09/2012	11/15/2035
109696	A@ 3	Brinks Company Sr Nt Ser B.....	.....	..	.....	.....	2	30,000,000	97.522	29,256,517	30,000,000	30,000,000	.....	.....	.....	.....	.....	5.200	5.200	JJ	680,333	1,560,000	01/24/2011	01/24/2021
111320	AE 7	Broadcom Corp Sr Nt.....	.....	..	.....	.....	1FE	6,972,630	100.392	7,027,412	7,000,000	6,988,246	.....	.....	3,934	.....	.....	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	98.913	9,891,274	10,000,000	10,000,000	.....	.....	.....	.....	.....	5.450	5.450	JD	22,708	545,000	12/16/2005	12/18/2017
11283#	AB 7	Brookfield Asset Mgmt Sec Nt Ser B.....	.....	..	.....	.....	2FE	5,335,150	88.871	4,443,537	5,000,000	5,321,165	.....	.....	(13,985)	.....	.....	5.910	5.080	JD	12,313	295,500	06/05/2015	12/16/2025
115637	AL 4	Brown-Forman Corp Sr Nt.....	.....	..	1	.....	1FE	7,998,240	90.816	7,265,248	8,000,000	7,998,622	.....	.....	29	.....	.....	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	95.555	9,555,520	10,000,000	9,952,837	.....	.....	6,101	.....	.....	2.250	2.323	JJ	103,750	225,000	12/10/2012	01/15/2023
115637	AP 5	Brown-Forman Corp Sr Nt.....	.....	..	1	.....	1FE	37,833,600	103.418	39,298,650	38,000,000	37,836,192	.....	.....	2,592	.....	.....	4.500	4.526	JJ	864,500	.....	07/22/2015	07/15/2045
115885	AE 5	Browning-Ferris Inds Deb.....	.....	..	.....	.....	2FE	4,546,830	126.636	5,065,456	4,000,000	4,224,016	.....	.....	(32,767)	.....	.....	9.250	7.938	MN	61,667	370,000	08/26/2004	05/01/2021
115885	AK 1	Browning-Ferris Inds Deb.....	.....	..	.....	.....	2FE	5,160,100	125.081	6,254,050	5,000,000	5,129,963	.....	.....	(2,946)	.....	.....	7.400	7.152	MS	108,944	370,000	05/08/1998	09/15/2035
11980*	AG 6	Buffalo Rock Co Inc Sr Nt.....	.....	..	.....	.....	3	15,000,000	103.411	15,511,649	15,000,000	15,000,000	.....	.....	.....	.....	.....	8.540	6.540	MS	355,833	1,281,000	03/21/2007	03/21/2017
12189L	AA 9	Burlington Northern Santa Fe Nt.....	.....	..	.....	.....	1FE	54,061,400	111.942	49,254,392	44,000,000	53,504,892	.....	.....	(217,602)	.....	.....	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	108.717	21,743,380	20,000,000	22,452,367	.....	.....	(51,996)	.....	.....	5.400	4.571	JD	90,000	1,080,000	05/30/2013	06/01/2041
12189L	AV 3	Burlington Northern Santa Fe Sr Nt.....	.....	..	1	.....	2FE	3,981,360	96.147	3,845,876	4,000,000	3,982,722	.....	.....	1,362	.....	.....	3.000	3.054	AO	30,000	67,333	03/04/2015	04/01/2025
12189T	AA 2	Burlington Northern Santa Fe Deb.....	.....	..	.....	.....	1FE	2,983,920	124.820	3,744,597	3,000,000	2,991,088	.....	.....	601	.....	.....	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	109.470	2,408,329	2,200,000	2,286,946	.....	.....	(5,973)	.....	.....	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	110.996	21,089,297	19,000,000	19,043,405	.....	.....	(8,704)	.....	.....	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	98.891	5,933,460	6,000,000	5,822,765	.....	.....	24,956	.....	.....	3.375	3.919	MS	67,500	202,500	12/10/2013	03/01/2022
124857	AN 3	CBS Corp Sr Nt.....	.....	..	1	.....	2FE	6,415,565	85.789	5,576,292	6,500,000	6,416,882	.....	.....	1,317	.....	.....	4.600	4.681	JJ	137,872	151,992	01/07/2015	01/15/2045
124857	AP 8	CBS Corp Sr Nt.....	.....	..	1	.....	2FE	7,427,475	95.333	7,149,983	7,500,000	7,433,443	.....	.....	5,968	.....	.....	3.500	3.616	JJ	121,042	133,438	01/07/2015	01/15/2025
1248EP	AZ 6	CCO Holdings LLC Sr Nt.....	LS	..	1	.....	3FE	10,404,375	100.125	10,513,125	10,500,000	10,413,507	.....	.....	9,132	.....	.....	5.125	5.265	FA	203,292	538,125	02/10/2015	02/15/2023
1248EP	BD 4	CCO Holdings LLC Sr Nt.....	.....	..	1	.....	3FE	5,088,750	102.500	5,125,000	5,000,000	5,077,370	.....	.....	(11,380)	.....	.....	5.750	5.403	MS	95,833	287,500	01/29/2015	09/01/2023
1248EP	BG 7	CCO Holdings LLC Sr Nt.....	LS	..	.....	.....	3FE	5,000,000	99.500	4,975,000	5,000,000	5,000,000	.....	.....	.....	.....	.....	5.375	5.375	MN	44,792	141,840	04/16/2015	05/01/2025
1248EP	BK 8	CCO Holdings LLC Sr Nt.....	.....	..	1	.....	3FE	2,000,000	99.500	1,990,000	2,000,000	2,000,000	.....	.....	.....	.....	.....	5.875	5.875	MN	19,583	62,014	04/15/2015	05/01/2027
12527G	AB 9	CF Industries Inc Nt.....	.....	..	.....	.....	2FE	15,667,720	112.842	14,105,188	12,500,000	14,555,010	.....	.....	(437,012)	.....	.....	7.125	3.045	MN	148,438	890,625	05/21/2013	05/01/2020
12527G	AC 7	CF Industries Inc Nt.....	LS	..	.....	.....	2FE	19,481,865	93.077	18,150,093	19,500,000	19,486,103	.....	.....	1,617	.....	.....	3.450	3.461	JD	56,063	672,750	05/20/2013	06/01/2023
12543K	AL 8	Community Health Systems Inc Term Ln F N.....	.....	..	.....	.....	3FE	3,571,837	100.297	3,510,050	3,568,680	3,571,344	.....	.....	(493)	.....	.....	3.662	3.523	FMAN	12,324	75,112	05/29/2015	12/31/2018
12543K	AM 6	Community Health Systems Inc Term Ln G N.....	.....	..	.....	.....	3FE	3,353,275	97.219	3,256,036	3,349,183	3,352,765	.....	.....	(509)	.....	.....	4.250	4.243	FMAN	13,839	76,779	05/18/2015	12/31/2019
12543K	AN 4	Community Health Systems Inc Term Ln H N.....	.....	..	.....	.....	3FE	6,169,938	98.016	6,040,121	6,162,408	6,169,189	.....	.....	(748)	.....	.....	4.000	3.996	FMAN	23,965	134,204	05/18/2015	01/27/2021
12626#	AE 5	CRH America Inc Gtd Sr Nt Ser D.....	.....	..	.....	.....	2	5,000,000	102.000	5,100,000	5,000,000	5,000,000	.....	.....	.....	.....	.....	7.960	7.960	MN	34,272	398,000	05/10/1996	05/30/2016
12630U	AD 8	Cablevision (CSC Holdings) Term Ln B Nt.....	.....	..	.....	.....	3FE	2,017,854	99.521	2,018,276	2,027,994	2,021,509	.....	.....	1,378	.....	.....	2.902	2.793	MON	654	55,258	04/24/2013	04/17/2020

SCHEDULE D - PART 1

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

E10.15

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				F o r e i g n	Bond CHAR	NAIC Design- ation			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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
12632B	AB	2	----	----	----	4FE	----	----	2,984,810	98.000	2,925,114	2,984,810	2,984,810	----	----	----	----	4.250	4.288	MON.....	705	29,247	10/09/2015.	11/17/2017.	
126408	GM	9	----	----	----	2FE	----	----	21,094,497	108.822	21,764,380	20,000,000	20,504,190	----	(222,906)	----	----	6.250	4.995	MS.....	368,056	1,250,000	04/17/2013.	03/15/2018.	
126408	HA	4	----	----	1	2FE	----	----	49,668,500	90.724	45,362,100	50,000,000	49,673,634	----	3,219	----	----	4.500	4.536	FA.....	937,500	2,312,500	07/16/2014.	08/01/2054.	
126408	HB	2	----	----	1	2FE	----	----	14,987,250	99.421	14,913,165	15,000,000	14,988,940	----	1,118	----	----	3.400	3.410	FA.....	212,500	524,167	07/16/2014.	08/01/2024.	
126410	LK	3	----	----	----	2FE	----	----	7,983,216	127.042	7,457,354	5,870,000	6,690,652	----	(156,061)	----	----	9.750	6.114	JD.....	25,437	572,325	08/01/2005.	06/15/2020.	
126650	BE	9	----	----	----	2FE	----	----	5,174,050	102.857	5,142,825	5,000,000	5,017,226	----	(26,535)	----	----	6.125	5.553	FA.....	115,694	306,250	01/28/2009.	08/15/2016.	
126650	CJ	7	----	----	1	2FE	----	----	7,023,800	100.449	7,031,444	7,000,000	7,021,765	----	(2,035)	----	----	2.800	2.726	JJ.....	87,656	----	07/14/2015.	07/20/2020.	
126650	CL	2	----	----	1	2FE	LS..	----	9,899,400	102.058	10,205,800	10,000,000	9,903,113	----	3,713	----	----	3.875	3.998	JJ.....	173,299	----	07/13/2015.	07/20/2025.	
126650	CN	8	----	----	1	2FE	----	----	7,970,800	105.343	8,427,448	8,000,000	7,970,987	----	187	----	----	5.125	5.149	JJ.....	183,361	----	07/13/2015.	07/20/2045.	
12673P	AC	9	----	----	----	2FE	----	----	13,977,751	107.911	15,107,470	14,000,000	13,990,245	----	2,176	----	----	5.375	5.395	JD.....	62,708	752,500	08/04/2011.	12/01/2019.	
12680@	AE	0	----	----	----	2	----	----	33,000,000	100.354	33,116,699	33,000,000	33,000,000	----	----	----	----	3.230	3.230	FA.....	435,243	----	08/04/2015.	08/04/2020.	
12705Q	AN	5	----	----	----	2FE	----	----	950,830	118.551	1,185,505	1,000,000	976,987	----	2,487	----	----	8.360	8.828	JD.....	3,716	83,600	10/23/1992.	08/17/2022.	
13003*	AP	5	----	----	2	1	----	----	2,250,000	101.897	2,292,690	2,250,000	2,250,000	----	----	----	----	4.930	4.930	FA.....	42,213	110,925	08/14/2003.	08/14/2016.	
130789	Q#	0	----	----	----	1	----	----	10,582,410	129.843	12,984,291	10,000,000	10,418,676	----	(29,284)	----	----	7.280	6.692	MN.....	121,333	728,000	04/20/2009.	11/01/2025.	
130789	T#	7	----	----	2	1	----	----	1,377,710	104.341	1,423,013	1,363,807	1,368,276	----	(1,610)	----	----	5.440	5.173	MN.....	12,365	74,191	04/20/2009.	05/01/2018.	
131347	BY	1	----	----	1	3FE	----	----	1,936,000	106.500	1,874,400	1,760,000	1,879,737	----	(46,278)	----	----	7.875	4.821	JJ.....	63,910	138,600	10/07/2014.	01/15/2023.	
13342B	AD	7	----	----	----	2FE	----	----	47,855,327	119.193	50,335,246	42,230,000	47,396,748	----	(106,271)	----	----	7.000	6.003	JJ.....	1,363,091	2,956,100	02/17/2011.	07/15/2038.	
134429	AT	6	----	----	----	1FE	----	----	3,137,142	106.388	3,393,780	3,190,000	3,170,769	----	5,593	----	----	4.500	4.710	FA.....	54,230	143,550	03/13/2009.	02/15/2019.	
134429	AW	9	----	----	----	1FE	----	----	44,770,500	106.521	47,934,630	45,000,000	44,867,227	----	21,897	----	----	4.250	4.313	AO.....	403,750	1,912,500	03/31/2011.	04/15/2021.	
139859	AB	8	----	----	----	1FE	----	----	7,972,606	129.244	7,883,878	6,100,000	6,948,081	----	(124,318)	----	----	8.750	5.814	FA.....	201,639	533,750	05/16/2005.	08/15/2021.	
14040H	BE	4	----	----	1	2FE	----	----	1,506,615	100.183	1,502,741	1,500,000	1,504,882	----	(1,434)	----	----	2.450	2.345	AO.....	6,840	36,750	10/09/2014.	04/24/2019.	
14040H	BJ	3	----	----	1	2FE	----	----	30,997,520	98.735	30,607,881	31,000,000	30,997,555	----	35	----	----	4.200	4.201	AO.....	224,233	----	10/26/2015.	10/29/2025.	
140420	NB	2	----	----	----	2FE	----	----	2,305,067	97.858	2,291,827	2,342,000	2,311,336	----	3,718	----	----	3.375	3.585	FA.....	29,861	79,043	04/22/2014.	02/15/2023.	
14042E	3Y	4	----	----	----	2FE	----	----	19,943,600	98.986	19,797,180	20,000,000	19,954,242	----	7,456	----	----	2.950	2.995	JJ.....	258,944	588,361	07/21/2014.	07/23/2021.	
14042E	4A	5	----	----	1	2FE	----	----	15,940,960	98.939	15,830,240	16,000,000	15,955,903	----	11,304	----	----	2.400	2.479	MS.....	123,733	384,000	09/02/2014.	09/05/2019.	
14149Y	AV	0	----	----	----	2FE	----	----	5,653,120	98.777	5,432,730	5,500,000	5,606,878	----	(14,870)	----	----	3.200	2.868	JD.....	7,822	176,000	10/09/2012.	06/15/2022.	
14149Y	AX	6	----	----	----	2FE	----	----	4,992,000	99.729	4,986,425	5,000,000	4,996,446	----	1,567	----	----	1.700	1.733	MS.....	25,028	85,000	02/19/2013.	03/15/2018.	
14149Y	AZ	4	----	----	----	2FE	----	----	9,979,300	98.730	9,872,970	10,000,000	9,984,661	----	1,861	----	----	3.200	3.224	MS.....	94,222	320,000	02/19/2013.	03/15/2023.	
14149Y	A1	1	----	----	----	2FE	----	----	4,990,650	99.962	4,998,085	5,000,000	4,992,643	----	1,784	----	----	2.400	2.440	MN.....	15,333	118,667	11/07/2014.	11/15/2019.	
14155#	AB	6	----	----	2	2	----	----	15,085,445	109.556	16,480,460	15,043,007	15,076,489	----	(2,458)	----	----	5.770	5.726	MS.....	219,406	867,981	02/29/2012.	09/30/2027.	
141781	AT	1	----	----	----	1FE	----	----	8,438,850	120.573	8,440,075	7,000,000	8,278,192	----	(43,571)	----	----	6.125	4.634	AO.....	85,750	428,750	01/17/2012.	04/19/2034.	
141781	AY	0	----	----	----	1FE	----	----	14,401,799	107.006	14,148,320	13,222,000	13,942,646	----	(121,152)	----	----	4.307	3.194	MN.....	74,348	569,472	01/09/2012.	05/14/2021.	
141781	AZ	7	----	----	----	1FE	----	----	7,051,863	100.310	7,026,723	7,005,000	7,034,821	----	(4,550)	----	----	3.250	3.170	MN.....	29,090	227,663	01/06/2012.	11/15/2021.	
144141	CZ	9	----	----	----	1FE	----	----	21,291,400	109.850	23,068,395	21,000,000	21,106,632	----	(31,757)	----	----	5.300	5.117	JJ.....	513,217	1,113,000	04/20/2009.	01/15/2019.	
144141	DB	1	----	----	1	1FE	----	----	10,782,408	96.952	10,102,346	10,420,000	10,762,831	----	(7,567)	----	----	4.100	3.897	MN.....	54,589	427,220	04/12/2013.	05/15/2042.	
14428T	AZ	4	----	----	----	2FE	----	----	4,284,748	106.349	4,253,968	4,000,000	4,065,978	----	(25,984)	----	----	7.010	6.226	AO.....	59,196	280,400	08/26/2004.	04/17/2018.	
14428T	BE	0	----	----	----	2FE	----	----	2,146,504	106.627	2,132,544	2,000,000	2,035,103	----	(13,232)	----	----	7.030	6.227	AO.....	29,682	140,600	08/26/2004.	05/18/2018.	
1491																									

SCHEDULE D - PART 1

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

E10.16

1				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			NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
151020	AE	4		Celgene Corp Sr Nt.....	.....	..	.....2FE	18,506,130	...	104.944	17,840,514	17,000,000	17,979,402	.....	(189,381)	.....	.....	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	99.207	.....	36,409,042	36,700,000	36,798,303	.....	(13,238)	.....	.....	3.250	3.205	FA.....	450,594	1,192,750	10/09/2012.	08/15/2022.
151020	AM	6		Celgene Corp Sr Nt.....	.....	..	.....1	6,975,220	94.459	.....	6,612,109	7,000,000	6,975,869	.....	404	.....	.....	4.625	4.647	MN.....	41,368	323,750	05/06/2014.	05/15/2044.
151020	AN	4		Celgene Corp Sr Nt.....	.....	..	.....2FE	3,503,290	99.122	.....	3,469,253	3,500,000	3,502,474	.....	(699)	.....	.....	2.250	2.228	MN.....	10,063	78,750	10/09/2014.	05/15/2019.
151020	AS	3		Celgene Corp Sr Nt.....	.....	..	.....1	19,806,800	99.595	.....	19,919,000	20,000,000	19,812,967	.....	6,167	.....	.....	3.875	3.993	FA.....	299,236	.....	08/03/2015.	08/15/2025.
161175	AM	6		Charter Comm Opt Sr Nt.....	.....	..	.....1	34,924,918	99.903	.....	34,965,945	35,000,000	34,927,504	.....	2,586	.....	.....	4.908	4.935	JJ.....	753,923	.....	07/14/2015.	07/23/2025.
165167	CQ	8		Chesapeake Energy Corp Co Gtd Nt.....	.....	..	.....1	2,400,000	49.000	.....	2,376,500	4,850,000	2,403,879	.....	3,879	.....	.....	8.000	22.800	JD.....	8,622	.....	12/23/2015.	12/15/2022.
166764	AG	5		Chevron Corp Sr Nt.....	.....	..	.....1	8,000,000	100.101	.....	8,008,048	8,000,000	8,000,000	.....	.....	.....	.....	2.427	2.427	JD.....	3,775	194,160	06/17/2013.	06/24/2020.
16725*	AC	4		Chicago Bridge and Iron Co Sr Nt.....	.....	..	.....2	5,000,000	104.356	.....	5,217,778	5,000,000	5,000,000	.....	.....	.....	.....	5.150	5.150	JD.....	2,146	260,000	12/28/2012.	12/27/2022.
170228	AB	6		Chittenden Corp Fx-to-Flt Sub Nt.....	.....	..	.....2FE	14,982,600	99.112	.....	14,866,770	15,000,000	14,997,953	.....	1,783	.....	.....	1.047	6.060	FMAN.	20,060	144,686	02/07/2007.	02/14/2017.
171798	AC	5		Cimarex Energy Co Sr Nt.....	.....	..	.....2FE	2,500,000	88.715	.....	2,217,875	2,500,000	2,500,000	.....	.....	.....	.....	4.375	4.375	JD.....	9,115	109,375	05/20/2014.	06/01/2024.
17275R	AD	4		Cisco Sys Inc Nt.....	.....	..	.....1FE	13,703,000	121.977	.....	18,296,580	15,000,000	13,824,427	.....	21,276	.....	.....	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	109.280	.....	39,619,355	36,255,000	36,049,249	.....	59,295	.....	.....	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	108.806	.....	19,041,015	17,500,000	19,017,612	.....	(355,637)	.....	.....	4.450	2.194	JJ.....	359,090	778,750	06/22/2012.	01/15/2020.
17275R	AW	2		Cisco Sys Inc Sr Nt.....	.....	LS	1FE	4,986,650	102.877	.....	5,143,845	5,000,000	4,987,252	.....	602	.....	.....	3.500	3.532	JD.....	7,778	86,528	06/10/2015.	06/15/2025.
172967	AL	5		Citigroup Inc Nt.....	.....	..	.....2FE	2,461,504	127.281	.....	2,545,628	2,000,000	2,328,837	.....	(26,056)	.....	.....	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	118.013	.....	14,161,608	12,000,000	13,069,547	.....	(38,128)	.....	.....	6.625	5.778	JD.....	35,333	795,000	03/11/2003.	06/15/2032.
172967	EV	9		Citigroup Inc Sr Nt.....	.....	..	.....2FE	20,938,560	119.424	.....	20,302,029	17,000,000	18,816,104	.....	(479,702)	.....	.....	8.500	5.032	MN.....	156,542	1,445,000	02/16/2011.	05/22/2019.
172967	FF	3		Citigroup Inc Sr Nt.....	.....	..	.....2FE	12,496,225	111.488	.....	13,935,963	12,500,000	12,497,888	.....	366	.....	.....	5.375	5.379	FA.....	265,017	671,875	08/03/2010.	08/09/2020.
172967	JL	6		Citigroup Inc Sub Nt.....	.....	..	.....2FE	11,752,280	97.329	.....	11,679,456	12,000,000	11,765,771	.....	13,491	.....	.....	3.875	4.131	MS.....	122,708	232,500	05/12/2015.	03/26/2025.
172967	KA	8		Citigroup Inc Sub Nt.....	.....	..	.....2FE	4,977,000	99.338	.....	4,966,895	5,000,000	4,977,379	.....	379	.....	.....	4.450	4.500	MS.....	56,861	.....	09/23/2015.	09/29/2027.
173070	DL	0		Citigroup Funding Inc SIFMA MT Nt.....	.....	..	.....2FE	25,000,000	133.243	.....	33,310,750	25,000,000	25,000,000	.....	.....	.....	.....	11.000	7.789	JAJO.....	618,750	2,569,546	07/03/2007.	07/10/2027.
173070	DQ	9		Citigroup Funding Inc SIFMA MT Nt Ser D.....	.....	..	.....2FE	5,000,000	132.886	.....	6,644,300	5,000,000	5,000,000	.....	.....	.....	.....	11.467	7.606	FMAN.	76,449	511,911	07/30/2007.	08/13/2027.
174610	AJ	4		Citizens Financial Group Sub Nt.....	.....	..	.....1	19,074,340	99.596	.....	18,923,145	19,000,000	19,073,787	.....	(554)	.....	.....	4.350	4.300	FA.....	346,671	.....	12/17/2015.	08/01/2025.
174610	AK	1		Citizens Financial Group Sr Nt.....	.....	..	.....1	12,486,875	100.526	.....	12,565,725	12,500,000	12,486,959	.....	84	.....	.....	4.300	4.313	JD.....	41,806	.....	11/30/2015.	12/03/2025.
178180	GD	1		City Natl Bk Sub Nt.....	.....	..	.....1FE	9,985,541	110.547	.....	10,303,008	9,320,000	9,830,906	.....	(66,105)	.....	.....	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	102.960	.....	9,266,437	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	3,668,136	96.583	.....	3,630,211	3,758,632	3,721,915	.....	22,378	.....	.....	5.857	6.258	MJSD..	4,687	210,926	06/28/2013.	06/30/2017.
184496	AJ	6		Clean Harbors Inc Sr Nt.....	.....	..	.....3FE	6,590,000	102.000	.....	6,630,000	6,500,000	6,574,212	.....	(12,917)	.....	.....	5.250	4.773	FA.....	142,188	236,250	09/09/2015.	08/01/2020.
184496	AL	1		Clean Harbors Inc Sr Nt.....	.....	..	.....1	3,037,500	101.250	.....	3,037,500	3,000,000	3,029,520	.....	(7,980)	.....	.....	5.125	4.759	JD.....	12,812	153,750	02/10/2015.	06/01/2021.
189054	AN	9		Clorox Co Sr Nt.....	.....	..	.....2FE	6,702,060	107.359	.....	6,441,546	6,000,000	6,211,668	.....	(112,203)	.....	.....	5.950	3.886	AO.....	75,367	357,000	04/21/2011.	10/15/2017.
189054	AT	6		Clorox Co Sr Nt.....	.....	..	.....1	19,964,700	98.728	.....	19,745,560	20,000,000	19,975,125	.....	3,256	.....	.....	3.050	3.071	MS.....	179,611	610,000	09/10/2012.	09/15/2022.
19075Q	AB	8		Cobank ACB Sub Nt.....	.....	..	.....1FE	56,000,000	111.943	.....	62,688,136	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	101.679	.....	9,151,065	9,000,000	9,000,000	.....	.....	.....	.....	5.000	5.000	JD.....	20,000	450,000	09/29/2005.	06/15/2016.
191098	AK	8		Coca-Cola Bottling Co Cons Sr Nt.....	.....	..	.....1	15,300,397	100.048	.....	15,282,317	15,275,000	15,300,352	.....	(45)	.....	.....	3.800	3.779	MN.....	58,045	.....	12/17/2015.	11/25/2025.
191219	AU	8		Coca-Cola Enterprises Sr Nt.....	.....	..	.....1FE	1,066,260	126.327	.....	1,263,269	1,000,000	1,041,100	.....	(4,076)	.....	.....	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	89.931	.....	10,893,294	12,113,000	9,191,531	.....	550,425	.....	.....	.....	6.272	N/A.....	.....	.....	12/01/2003.	06/20/2020.
199575	AW	1		Ohio Power Co Sr Nt.....	.....	..	.....2FE	9,977,400	108.624	.....	10,862,440	10,000,000	9,993,347	.....	2,579	.....	.....	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	109.645	.....	2,192,902	2,000,000	2,045,268	.....	(31,352)	.....	.....	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	101.803	.....	3,410,411	3,350,000	3,355,629	.....	(12,020)	.....	.....	4.950	4.571	JD.....	7,370	165,825	09/02/2009.	06/15/2016.
20030N	AK	7		Comcast Corp Sr Nt.....	.....	..	.....1FE	9,923,985	125.331	.....	11,906,483	9,500,000	9,881,684	.....	(9,617)	.....	.....	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	112.121	.....	3,363,627	3,000,000	3,065,806	.....	(16,802)	.....	.....	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	124.112	.....	18,616,800	15,000,000	14,952,510	.....	803	.....	.....	6.400	6.426	MS.....	320,000	960,000	02/24/2010.	03/01/2040.

SCHEDULE D - PART 1

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

E10.17

1				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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
200339	AJ 8		Comerica Bk Sub Nt.....	.....	..		...1FE	...30,527,520	...124.523	...29,885,400	...24,000,000	...29,608,669	.....	.....(386,857)			...7.875	5.025	MS.....	...556,500	...1,890,000	07/10/2013.	09/15/2026.
200339	DX 4		Comerica Bk Sub Nt.....	.....	..		...1FE	...18,885,430	...101.370	...19,260,281	...19,000,000	...18,889,464	.....	.....4,034			...4.000	4.074	JJ.....	...325,111		07/22/2015.	07/27/2025.
202795	JB 7		Commonwealth Edison Co Sr Nt.....	.....	..	...1	...1FE	...47,392,650	...103.589	...49,204,538	...47,500,000	...47,396,577	.....	.....1,826			...4.600	4.614	FA.....	...825,444	...2,185,000	08/12/2013.	08/15/2043.
20369E	AB 8		Community Hospitals Nt.....	.....	..		...1FE	...16,000,000	...110.415	...17,666,448	...16,000,000	...16,000,000	.....	.....5.433			...5.433	5.433	MN.....	...144,880	...338,053	06/04/2015.	05/01/2045.
20451N	AE 1		Compass Minerals International Sr Nt.....	.....	..	...1	...3FE	...19,903,250	...95.250	...18,945,225	...19,890,000	...19,903,330	.....	.....395			...4.875	4.864	JJ.....	...447,111	...859,571	04/21/2015.	07/15/2024.
205887	BL 5		ConAgra Foods Inc Sr Nt.....	.....	..		...2FE	...17,127,438	...106.924	...18,177,029	...17,000,000	...17,089,876	.....	.....(17,575)			...4.950	4.818	FA.....	...317,900	...841,500	10/04/2013.	08/15/2020.
205887	BQ 4		ConAgra Foods Inc Sr Nt.....	.....	..		...2FE	...19,000,000	...99.445	...18,894,607	...19,000,000	...19,000,000	.....	.....1.900			...1.900	1.900	JJ.....	...156,433	...361,000	01/15/2013.	01/25/2018.
205887	BR 2		ConAgra Foods Inc Sr Nt.....	LS.....	..	...1	...2FE	...12,204,415	...96.203	...12,602,580	...13,100,000	...12,395,276	.....	.....84,458			...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	...127.857	...4,519,734	...3,535,000	...4,008,564	.....	.....(40,311)			...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	...109.805	...15,372,714	...14,000,000	...14,111,938	.....	.....(32,796)			...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	...106.210	...5,310,475	...5,000,000	...4,794,369	.....	.....77,022			...5.200	7.117	MN.....	...33,222	...260,000	11/05/2008.	05/15/2018.
20825C	AQ 7		Conocophillips Nt.....	.....	..		...1FE	...9,856,000	...105.381	...10,538,060	...10,000,000	...9,869,492	.....	.....2,356			...6.500	6.611	FA.....	...270,833	...650,000	01/29/2009.	02/01/2039.
20825C	AR 5		Conocophillips Nt.....	.....	..		...1FE	...47,011,655	...108.236	...50,221,597	...46,400,000	...46,629,489	.....	.....(66,983)			...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	...105.881	...8,470,446	...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	...106.500	...2,662,500	...2,500,000	...2,510,495	.....	.....(7,065)			...7.250	6.923	MN.....	...23,160	...181,250	06/29/2010.	05/15/2017.
21036P	AH 1		Constellation Brands Inc Sr Nt.....	.....	..		...3FE	...1,657,500	...110.000	...1,650,000	...1,500,000	...1,648,173	.....	.....(9,327)			...6.000	4.207	MN.....	...15,000	...45,000	07/09/2015.	05/01/2022.
21036P	AL 2		Constellation Brands Inc Sr Nt.....	.....	..		...3FE	...8,298,750	...100.000	...8,500,000	...8,500,000	...8,339,887	.....	.....18,205			...4.250	4.548	MN.....	...60,208	...233,750	07/30/2015.	05/01/2023.
21036P	AM 0		Constellation Brands Inc Hgh Yld Corp.....	LS.....	..		...3FE	...4,120,000	...102.750	...4,110,000	...4,000,000	...4,112,498	.....	.....(7,502)			...3.875	3.098	MN.....	...19,806	...77,500	09/16/2015.	11/15/2019.
21036P	AN 8		Constellation Brands Inc Hgh Yld Bd.....	.....	..		...3FE	...2,671,875	...102.000	...2,550,000	...2,500,000	...2,661,703	.....	.....(10,172)			...4.750	3.881	MN.....	...15,174	...122,708	04/23/2015.	11/15/2024.
212168	AA 6		Continental Wind Sr Nt.....	.....	..	...2	...2FE	...28,015,799	...110.369	...30,920,673	...28,015,799	...28,015,799	.....	.....			...6.000	6.001	FA.....	...564,985	...1,680,938	09/23/2013.	02/28/2033.
22003B	AJ 5		Corporate Office Prop LP Sr Nt.....	.....	..	...1	...2FE	...8,577,831	...96.845	...8,328,644	...8,600,000	...8,582,568	.....	.....2,832			...3.700	3.741	JD.....	...14,142	...318,200	05/15/2014.	06/15/2021.
22025Y	AM 2		Corrections Corp of America Sr Nt.....	.....	..	...1	...3FE	...3,990,000	...99.000	...3,960,000	...4,000,000	...3,992,066	.....	.....1,749			...4.125	4.176	AO.....	...41,250	...165,000	10/29/2014.	04/01/2020.
22025Y	AP 5		Corrections Corp of America Sr Nt.....	.....	..	...1	...3FE	...17,970,000	...96.500	...18,335,000	...19,000,000	...18,165,726	.....	.....90,280			...4.625	5.355	MN.....	...146,458	...878,750	11/03/2014.	05/01/2023.
22357@	AA 9		Cox Tower II PTC Nt.....	.....	..	...2	...2	...9,822,325	...95.186	...9,349,483	...9,822,325	...9,822,325	.....	.....			...5.409	5.470	MON...	...42,798	...531,290	10/02/2013.	01/02/2040.
224044	BS 5		Cox Communications Inc Sr Nt.....	.....	..		...2FE	...23,522,884	...107.458	...21,344,422	...19,863,000	...21,246,983	.....	.....(543,692)			...6.250	3.224	JD.....	...103,453	...1,241,438	08/03/2012.	06/01/2018.
224044	BW 6		Cox Communications Inc Sr Nt.....	.....	..		...2FE	...11,416,604	...90.871	...10,359,328	...11,400,000	...11,412,132	.....	.....(1,541)			...3.250	3.233	JD.....	...16,467	...370,500	11/26/2012.	12/15/2022.
224044	CA 3		Cox Communications Inc Sr Nt.....	.....	..	...1	...2FE	...24,890,000	...88.092	...22,022,875	...25,000,000	...24,916,649	.....	.....9,780			...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	...107.465	...33,851,444	...31,500,000	...32,293,253	.....	.....(348,106)			...6.000	4.737	FA.....	...714,000	...1,890,000	04/20/2011.	02/15/2018.
22546Q	AD 9		Credit Suisse NY Sub Nt.....	.....	..		...2FE	...13,986,640	...109.491	...15,328,782	...14,000,000	...13,993,729	.....	.....1,354			...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	...16,164,449	...107.758	...17,418,426	...16,164,449	...16,164,449	.....	.....			...5.371	5.408	MJSD..	...2,412	...868,193	11/21/2013.	09/30/2038.
229899	AA 7		Cullen/Frost Bankers Inc Fx-to-Fit Sub N.....	.....	..		...1FE	...19,809,565	...99.291	...19,858,160	...20,000,000	...19,953,327	.....	.....40,488			...0.892	5.128	FMAN..	...22,785	...161,978	07/30/2012.	02/15/2017.
231021	AJ 5		Cummins Engine Co Deb.....	.....	..		...1FE	...2,712,848	...131.025	...3,930,750	...3,000,000	...2,764,722	.....	.....9,353			...7.125	8.097	MS.....	...71,250	...213,750	12/18/2008.	03/01/2028.
231021	AQ 9		Cummins Engine Co Sr Nt.....	.....	..	...1	...1FE	...10,237,021	...103.236	...8,955,714	...8,675,000	...10,213,091	.....	.....(23,929)			...4.875	3.822	AO.....	...105,727	...422,906	03/26/2015.	10/01/2043.
232820	AH 3		Cytec Inds Inc Sr Nt.....	.....	..		...2FE	...21,000,836	...108.833	...18,610,443	...17,100,000	...18,127,266	.....	.....(645,750)			...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	...94.273	...4,713,635	...5,000,000	...4,978,917	.....	.....2,561			...3.500	3.567	AO.....	...43,750	...175,000	10/23/2014.	04/01/2023.
232820	AK 6		Cytec Inds Inc Sr Nt.....	.....	..	...1	...2FE	...19,372,686	...96.176	...18,609,959	...19,350,000	...19,370,404	.....	.....(1,972)			...3.950	3.936	MN.....	...127,388	...740,971	11/05/2014.	05/01/2025.
23311R	AC 0		DCP Midstream Sr Nt.....	.....	..		...3FE	...9,842,200	...101.825	...10,182,490	...10,000,000	...9,932,939	.....	.....16,982			...9.750	10.000	MS.....	...287,083	...975,000	02/19/2009.	03/15/2019.
23311R	AD 8		DCP Midstream Sr Nt.....	.....	..		...3FE	...9,989,200	...86.004	...8,600,390	...10,000,000	...9,994,803	.....	.....1,074			...5.350	5.364	MS.....	...157,528	...535,000	03/08/2010.	03/15/2020.
23311V	AB 3		DCP Midstream Operating Sr Nt.....	.....	..	...1	...3FE	...5,096,600	...81.841	...4,092,035	...5,000,000	...5,075,117	.....	.....(10,563)			...4.950	4.661	AO.....	...61,875	...247,500	11/19/2013.	04/01/2022.
23311V	AC 1		DCP Midstream Operating Sr Nt.....	.....	..	...1	...3FE	...8,855,160	...89.990	...8,099,091	...9,000,000	...8,933,855	.....	.....33,041			...2.500	2.897	JD.....	...18,750	...225,000	09/05/2013.	12/01/2017.
23311V	AD 9		DCP Midstream Operating Sr Nt.....	.....	..	...1	...3FE	...8,793,910	...75.483	...7,170,914	...9,500,000	...8,930,822	.....	.....64,444			...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	...96.836	...29,050,680	...30,000,000	...29,871,655	.....	.....2,552			...4.000	4.026	AO.....	...300,000	...1,200,000	03/19/2013.	04/01/2043.

SCHEDULE D - PART 1

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

E10.18

1			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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description				NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
23338V	AB	2 DTE Electric Co Sr Nt.....	.....	..	.....1	1FE	23,901,840	104.546	25,091,040	24,000,000	23,920,878		8,107			3.650	3.697	MS.....	257,933	876,000	08/20/2013.	03/15/2024.
233851	AR	5 Daimler Fin NA LLC Sr Nt.....	.....	..	.....	.....1FE	9,935,800	98.688	9,868,780	10,000,000	9,965,846		9,038			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	99.605	18,924,988	19,000,000	18,966,944		15,832			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	100.151	25,037,675	25,000,000	24,967,027		12,219			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	97.421	9,742,080	10,000,000	9,915,642		8,348			3.250	3.364	FA.....	135,417	325,000	07/24/2014.	08/01/2024.
233851	CA	0 Daimler Fin NA LLC Sr Nt.....	.....	..	.....	.....1FE	3,493,175	98.986	3,464,507	3,500,000	3,493,701		526			2.700	2.742	FA.....	38,850		07/28/2015.	08/03/2020.
233851	CB	8 Daimler Fin NA LLC Sr Nt.....	.....	..	.....	.....1FE	29,862,300	98.466	29,539,830	30,000,000	29,867,059		4,759			3.500	3.555	FA.....	431,667		07/28/2015.	08/03/2025.
23386#	AG	7 Dairy Farmers of America Inc Sr Nt.....	.....	..	.....2	.....	25,000,000	99.872	24,967,961	25,000,000	25,000,000					3.610	3.610	JD.....	35,097	902,500	12/17/2012.	12/17/2022.
239753	BG	0 Target Corp Sr Nt.....	.....	..	.....	.....1FE	5,000,000	131.327	6,566,325	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	107.942	4,317,672	4,000,000	3,990,611		2,227			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	101.616	10,161,630	10,000,000	9,993,422		663			3.350	3.359	JD.....	17,681	335,000	06/09/2014.	06/12/2024.
24702N	AD	2 Dell International Inc Term Ln C Nt 1.....	.....	..	.....2FE	.....	19,165,103	99.569	19,178,470	19,261,410	19,204,522		18,669			3.750	3.859	JAJO.....	128,409	739,959	11/04/2013.	10/29/2018.
249030	C*	6 Dentsply International Inc Sr Nt Ser A.....	.....	O	.....	.....2Z	25,442,703	100.000	24,947,610	24,947,610	24,947,610				(495,093)	0.860	0.860	DEC.....	11,919		12/11/2015.	12/11/2025.
249030	C@	4 Dentsply International Inc Sr Nt Ser B.....	.....	O	.....	.....2Z	16,479,000	100.000	16,293,000	16,293,000	16,293,000				(186,000)	2.050	2.050	JD.....	18,556		12/11/2015.	12/11/2025.
251591	AV	5 Developers Diversified Realty Sr Nt.....	.....	..	.....	.....2FE	4,527,964	119.685	4,422,342	3,695,000	4,210,042		(96,949)			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	104.607	3,039,871	2,906,000	2,979,094		(30,119)			4.750	3.594	AO.....	29,141	138,035	07/12/2012.	04/15/2018.
25179M	AL	7 Devon Energy Corp Sr Nt.....	.....	..	.....1	2FE	413,064	75.583	302,331	400,000	412,586					5.600	5.370	JJ.....	(235)	10,329	09/24/2013.	07/15/2041.
25179M	AN	3 Devon Energy Corp Sr Nt.....	.....	..	.....	.....2FE	27,393,250	70.995	19,168,515	27,000,000	27,376,177		(7,593)			4.750	4.656	MN.....	163,875	1,282,500	05/01/2013.	05/15/2042.
25179M	AP	8 Devon Energy Corp Sr Nt.....	LS.....	..	.....	.....2FE	7,455,600	85.004	6,375,278	7,500,000	7,470,066		4,152			3.250	3.320	MN.....	31,146	243,750	05/07/2012.	05/15/2022.
25245B	AA	5 Diageo Inv Corp Co Gtd Nt.....	.....	..	.....	.....1FE	9,939,500	98.488	9,848,830	10,000,000	9,943,433		1,140			4.250	4.286	MN.....	59,028	425,000	05/08/2012.	05/11/2042.
25271C	AK	8 Diamond Offshore Drilling Inc Nt.....	LS.....	..	.....	.....2FE	19,123,740	101.351	18,243,216	18,000,000	18,484,998		(130,616)			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	2FE	31,694,968	60.709	19,426,816	32,000,000	31,703,907		4,998			4.875	4.936	MN.....	260,000	1,560,000	02/24/2015.	11/01/2043.
254010	AA	9 Dignity Health Nt.....	.....	..	.....	.....1FE	27,896,960	99.447	27,845,076	28,000,000	27,926,590		9,475			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	94.220	18,843,900	20,000,000	19,745,107		4,754			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	101.620	3,048,612	3,000,000	3,000,000					3.812	3.812	MN.....	19,060	119,443	10/07/2014.	11/01/2024.
25459H	AT	2 DirectTV Holdings/Fin Gtd Nt.....	.....	..	.....	.....2FE	9,507,663	108.301	10,288,567	9,500,000	9,503,762		(783)			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	111.613	50,225,850	45,000,000	46,208,297		(285,497)			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	105.917	10,062,125	9,500,000	9,926,184		(78,627)			4.600	3.589	FA.....	165,089	437,000	04/09/2014.	02/15/2021.
25459H	AX	3 DirectTV Holdings/Fin Co Gtd Nt.....	.....	..	.....1	2FE	2,705,700	102.333	2,558,318	2,500,000	2,692,805		(3,736)			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	107.842	14,019,499	13,000,000	13,867,786		(150,200)			5.000	3.573	MS.....	216,667	650,000	04/24/2014.	03/01/2021.
25459H	BG	9 DirectTV Holdings/Fin Co Gtd Nt.....	.....	..	.....	.....2FE	1,038,779	93.234	932,337	1,000,000	1,038,203		(576)			5.150	4.890	MS.....	15,164	51,500	02/24/2015.	03/15/2042.
25459H	BL	8 DirectTV Holdings/Fin Sr Nt.....	.....	..	.....1	2FE	19,926,000	102.709	20,541,840	20,000,000	19,937,131		6,166			4.450	4.496	AO.....	222,500	890,000	03/17/2014.	04/01/2024.
25468P	CK	0 Disney Walt Co Nt.....	.....	..	.....	.....1FE	10,295,900	111.023	11,102,260	10,000,000	10,113,254		(31,731)			5.500	5.112	MS.....	161,944	550,000	05/14/2009.	03/15/2019.
25468P	DB	9 Disney Walt Co Sr Nt.....	LS.....	..	.....	.....1FE	14,974,350	101.986	15,297,855	15,000,000	14,975,044		455			4.125	4.135	JD.....	51,563	618,750	05/28/2014.	06/01/2044.
25470D	AD	1 Discovery Communications Co Gtd Nt.....	.....	..	.....	.....2FE	55,570,760	99.488	51,733,656	52,000,000	55,319,861		(60,387)			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	83.780	3,351,200	4,000,000	3,970,889		524			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	22,415,845	108.593	24,342,107	22,415,845	22,415,845					5.660	5.582	MAR.....	955,077	1,268,737	05/10/2005.	03/31/2030.
257867	AT	8 Donnelley R R & Sons Co Nt.....	LS.....	..	.....	.....3FE	19,636,875	102.500	22,293,750	21,750,000	21,255,898		436,787			6.125	8.457	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	104.677	41,183,962	39,344,000	39,435,886		(18,286)			4.250	4.192	MN.....	213,660		11/15/2020.	
26138E	AH	2 Dr Pepper Snapple Group Inc Gtd Sr Nt.....	.....	..	.....	.....2FE	51,222,938	110.778	54,425,035	49,130,000	49,773,710		(249,056)			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	96.135	9,613,460	10,000,000	9,973,247		3,492			2.700	2.743	MN.....	34,500	270,000	11/13/2012.	11/15/2022.
26138E	AT	6 Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....1	2FE	16,897,113	97.774	16,572,761	16,950,000	16,897,254		141			4.500	4.519	MN.....	110,175		12/03/2015.	11/15/2045.
26439R	AK	2 Duke Cap Corp Sr Nt.....	.....	..	.....	.....2FE	11,122,700	97.332	9,733,230	10,000,000	10,962,007		(35,246)			6.750	5.822	FA.....	255,000	675,000	11/02/2010.	02/15/2032.

SCHEDULE D - PART 1

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

E10.19

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
	Description				Code	F o r e i g n	B o n d C H A R		NAIC Desig- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26441C	AN	5	Duke Energy Corp Sr Nt.....	.....	..	.....	1	.....	2FE	4,997,050	...101.320	5,065,990	5,000,000	4,997,535	.....	249	.....	.....	3.750	3.757	AO	39,583	187,500	04/01/2014.	04/15/2024.
26441C	AP	0	Duke Energy Corp Sr Nt.....	.....	..	.....	1	.....	2FE	24,916,000	...101.029	25,257,350	25,000,000	24,916,174	.....	174	.....	.....	4.800	4.821	JD	140,000	.....	11/16/2015.	12/15/2045.
26442E	AD	2	Duke Energy Corporation Sr Nt.....	.....	..	.....	1	.....	1FE	9,996,700	...104.409	10,440,890	10,000,000	9,997,322	.....	295	.....	.....	3.800	3.804	MS	126,667	380,000	09/03/2013.	09/01/2023.
26860#	AA	8	EIF Pio Pico LLC Sr Sec Nt.....	.....	..	.....	2	.....	2FE	12,000,000	.....	11,015,961	12,000,000	12,000,000	.....	.....	.....	.....	4.170	4.170	JD	1,390	443,410	02/11/2015.	12/31/2041.
26875P	AA	9	EOG Resources Sr Nt.....	.....	..	.....	.....	.....	1FE	5,836,055	...106.534	6,072,421	5,700,000	5,732,760	.....	(17,855)	.....	.....	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	...111.284	18,361,860	16,500,000	17,030,029	.....	(173,644)	.....	.....	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	...109.732	28,530,294	26,000,000	26,426,862	.....	(113,264)	.....	.....	5.625	5.091	JD	121,875	1,462,500	10/21/2009.	06/01/2019.
26884L	AA	7	EQT Corp Nt.....	.....	..	.....	.....	.....	2FE	31,677,080	...108.019	34,025,859	31,500,000	31,576,996	.....	(18,975)	.....	.....	8.125	8.042	JD	213,281	2,559,375	05/12/2009.	06/01/2019.
26884T	AA	0	ERAC USA Finance Company Sr Nt.....	.....	..	.....	.....	.....	2FE	12,048,650	...109.565	11,406,771	10,411,000	11,463,641	.....	(203,374)	.....	.....	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	...98.379	9,251,552	9,404,000	9,413,430	.....	(1,220)	.....	.....	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	...100.649	5,032,425	5,000,000	4,995,822	.....	1,396	.....	.....	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	...100.038	10,003,760	10,000,000	9,985,131	.....	1,380	.....	.....	3.850	3.870	MN	49,194	385,000	05/19/2014.	11/15/2024.
277432	AB	6	Eastman Chem Co Deb.....	.....	..	.....	.....	.....	2FE	3,971,980	...122.191	4,887,628	4,000,000	3,986,115	.....	1,231	.....	.....	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	...122.927	2,458,540	2,000,000	2,029,743	.....	(1,685)	.....	.....	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	...108.904	2,178,074	2,000,000	1,999,105	.....	202	.....	.....	5.500	5.513	MN	14,056	110,000	10/28/2009.	11/15/2019.
278058	AK	8	Eaton Corp Deb.....	.....	..	.....	.....	.....	2FE	931,340	...118.516	1,185,156	1,000,000	979,651	.....	4,763	.....	.....	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	...118.648	11,864,750	10,000,000	10,173,011	.....	(13,147)	.....	.....	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	...101.242	35,434,773	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	24,968,447	...92.213	23,661,728	25,660,000	24,992,758	.....	14,040	.....	.....	4.150	4.311	MN	174,524	1,064,890	04/17/2015.	11/02/2042.
27965#	AL	6	Edens Ltd Ptnr Sr Nt Ser 15A.....	.....	..	.....	2	.....	.....	30,000,000	...98.437	29,530,972	30,000,000	30,000,000	.....	.....	.....	.....	3.240	3.240	MN	116,100	486,000	05/18/2015.	05/18/2022.
28501*	AS	4	Electric Transmission TX LLC Sr Nt Ser D.....	.....	..	.....	2	.....	.....	9,892,889	...98.557	9,855,741	10,000,000	9,936,333	.....	17,388	.....	.....	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	...109.756	1,371,951	1,250,000	1,244,036	.....	1,396	.....	.....	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	...109.084	4,363,344	4,000,000	4,009,005	.....	(2,464)	.....	.....	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	...102.002	8,160,128	8,000,000	7,851,235	.....	144,684	.....	.....	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	...113.873	38,716,718	34,000,000	36,017,329	.....	(560,630)	.....	.....	9.875	7.691	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	...101.315	10,131,510	10,000,000	9,998,146	.....	385	.....	.....	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	...95.326	3,574,725	3,750,000	3,933,882	.....	(30,318)	.....	.....	4.200	3.213	MS	46,375	157,500	04/09/2013.	09/15/2021.
29273R	AH	2	Energy Transfer Partners Sr Nt.....	.....	..	.....	.....	.....	2FE	42,934,488	...105.154	44,322,369	42,150,000	42,468,459	.....	(107,778)	.....	.....	6.700	6.367	JJ	1,412,025	2,685,025	02/24/2015.	07/01/2018.
29273R	AK	5	Energy Transfer Partners Sr Nt.....	.....	..	.....	.....	.....	2FE	7,915,625	...110.133	8,204,894	7,450,000	7,647,356	.....	(51,301)	.....	.....	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	...81.330	4,066,475	5,000,000	4,983,182	.....	241	.....	.....	6.500	6.527	FA	135,417	325,000	01/09/2012.	02/01/2042.
292845	AE	4	Engelhard Corp Nt.....	.....	..	.....	.....	.....	1	995,010	...105.285	1,052,846	1,000,000	996,716	.....	162	.....	.....	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	...104.387	8,350,960	8,000,000	8,665,485	.....	(21,495)	.....	.....	6.875	6.087	MS	183,333	550,000	03/14/2011.	03/01/2033.
29379V	AT	0	Enterprise Products Operations Co Gtd Nt.....	.....	..	.....	.....	.....	2FE	11,918,040	...91.854	11,022,468	12,000,000	11,924,265	.....	1,277	.....	.....	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	...97.814	4,108,196	4,200,000	4,223,313	.....	(3,306)	.....	.....	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	...88.935	17,787,040	20,000,000	19,978,427	.....	352	.....	.....	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	...80.963	8,096,300	10,000,000	9,453,112	.....	8,365	.....	.....	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	...83.764	8,376,380	10,000,000	9,984,962	.....	221	.....	.....	5.100	5.110	FA	192,667	510,000	02/05/2014.	02/15/2045.
29379V	BE	2	Enterprise Products Operations Sr Nt.....	.....	..	.....	1	.....	2FE	8,901,965	...91.471	7,775,010	8,500,000	8,876,190	.....	(25,775)	.....	.....	3.750	3.174	FA	120,417	159,375	04/08/2015.	02/15/2025.
29379V	BH	5	Enterprise Products Operations Sr Nt.....	.....	..	.....	1	.....	2FE	12,952,550	...89.700	11,661,026	13,000,000	12,954,390	.....	1,840	.....	.....	3.700	3.742	FA	181,711	130,939	05/04/2015.	02/15/2026.
29455J	AB	3	Equitable Resources Inc MT Nt Tr #00002.....	.....	..	.....	.....	.....	2FE	2,000,000	...120.355	2,407,096	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	...104.131	5,206,560	5,000,000	4,996,787	.....	2,907	.....	.....	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	...120.771	24,154,240	20,000,000	20,209,044	.....	(6,667)	.....	.....	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	...106.692	13,869,973	13,000,000	13,265,967	.....	(142,099)	.....	.....	6.200	4.963	AO	201,500	806,000	09/16/2009.	10/01/2017.

SCHEDULE D - PART 1

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

E10.20

1	2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5								12	13	14	15	16	17	18	19	20	21	22
					F o r e i g n	B o n d C H A R	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value												
CUSIP Identification			Description	Code										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30161M	AF	0	Exelon Generation Co LLC Sr Nt.....	.....	..	.....	....2FE	8,002,100	...107.729	8,618,288	8,000,000	8,000,949	.....	.....	.....(227)	.....	.....	.....5.200	5.196	AO.....	104,000	416,000	09/17/2009.	10/01/2019.
30161M	AG	8	Exelon Generation Co LLC Sr Nt.....	.....	..	.....	....2FE	5,181,650	...101.159	5,057,955	5,000,000	5,166,175	.....	.....	.....(3,109)	.....	.....	.....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	...109.111	44,735,674	41,000,000	40,883,859	.....	.....	.....21,065	.....	.....	.....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	...107.226	16,620,030	15,500,000	15,415,357	.....	.....	.....12,181	.....	.....	.....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	...102.718	12,839,775	12,500,000	12,410,374	.....	.....	.....12,520	.....	.....	.....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	...113.641	44,888,116	39,500,000	42,876,391	.....	.....	.....(60,274)	.....	.....	.....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	...115.452	5,772,615	5,000,000	5,714,825	.....	.....	.....(193,196)	.....	.....	.....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	...132.668	25,792,005	19,441,000	22,935,351	.....	.....	.....(175,362)	.....	.....	.....7.570	5.622	JD.....	65,408	1,471,684	08/27/2012.	06/15/2029.
30251B	AB	4	FMR LLC Sr Nt.....	.....	..	.....	....1FE	8,047,260	...123.413	8,021,813	6,500,000	7,992,946	.....	.....	.....(32,778)	.....	.....	.....6.450	4.820	MN.....	53,571	419,250	04/17/2014.	11/15/2039.
30251B	AC	2	FMR LLC Sr Nt.....	.....	..	.....	....1FE	12,364,400	...124.544	12,454,380	10,000,000	12,359,524	.....	.....	.....(4,876)	.....	.....	.....6.500	4.858	JD.....	30,694	325,000	11/18/2015.	12/14/2040.
302567	AA	0	FPL Energy American Wind LLC Sr Nt.....	.....	..	....2	2FE	5,603,704	...100.000	5,696,130	5,696,130	5,627,440	.....	.....	.....7.598	.....	.....	.....6.639	6.889	JUN....	200,638	378,166	08/19/2013.	06/20/2023.
30706V	AA	3	Family Tree Escrow LLC Nt.....	.....	..	....1	4FE	4,110,000	...103.500	4,140,000	4,000,000	4,098,611	.....	.....	.....(11,389)	.....	.....	.....5.750	5.194	MS.....	76,667	120,111	04/17/2015.	03/01/2023.
30706V	AC	9	Family Tree Escrow LLC Sr Nt.....	.....	..	....1	4FE	4,086,250	...103.250	4,130,000	4,000,000	4,069,381	.....	.....	.....(16,869)	.....	.....	.....5.250	4.662	MS.....	70,000	109,667	02/09/2015.	03/01/2020.
313747	AU	1	Federal Realty Investors Tr Sr Nt.....	.....	..	....1	1FE	24,899,850	...103.204	25,801,000	25,000,000	24,918,960	.....	.....	.....7.940	.....	.....	.....3.950	3.996	JJ.....	455,347	987,500	02/19/2014.	01/15/2024.
313747	AV	9	Federal Realty Investors Tr Sr Nt.....	.....	..	....1	1FE	6,920,200	...101.203	7,084,238	7,000,000	6,921,828	.....	.....	.....1,480	.....	.....	.....4.500	4.570	JD.....	26,250	329,875	11/10/2014.	12/01/2044.
31428X	AU	0	Fedex Corp Sr Nt.....	.....	..	.....	....2FE	4,987,100	...88.297	4,414,865	5,000,000	4,987,754	.....	.....	.....239	.....	.....	.....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	...103.612	31,083,660	30,000,000	32,740,303	.....	.....	.....(47,842)	.....	.....	.....5.100	4.522	JJ.....	705,500	1,530,000	07/22/2014.	01/15/2044.
31428X	BC	9	Fedex Corp Sr Nt.....	.....	..	.....	....2FE	14,001,993	...97.264	13,616,918	14,000,000	14,002,040	.....	.....	.....47	.....	.....	.....3.200	3.198	FA.....	186,667	251,378	01/06/2015.	02/01/2025.
316773	CH	1	Fifth Third Bancorp Sub Bk Nt.....	.....	..	.....	....2FE	4,313,420	...139.243	4,447,425	3,194,000	4,251,818	.....	.....	.....(23,573)	.....	.....	.....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	...100.177	7,012,376	7,000,000	7,003,064	.....	.....	.....(46,551)	.....	.....	.....3.625	2.944	JJ.....	109,958	253,750	08/05/2011.	01/25/2016.
316773	CL	2	Fifth Third Bancorp Sr Nt.....	.....	..	....1	2FE	5,709,664	...101.343	5,725,851	5,650,000	5,707,318	.....	.....	.....(2,346)	.....	.....	.....3.500	3.316	MS.....	58,226	.....	09/16/2015.	03/15/2022.
316773	CT	5	Fifth Third Bancorp Sr Nt.....	.....	..	....1	2FE	3,495,485	...99.889	3,496,115	3,500,000	3,495,848	.....	.....	.....363	.....	.....	.....2.875	2.903	JJ.....	43,045	.....	07/22/2015.	07/27/2020.
31677Q	BC	2	Fifth Third Bancorp Sr Nt.....	.....	..	....1	1FE	29,845,500	...99.597	29,879,190	30,000,000	29,872,476	.....	.....	.....20,494	.....	.....	.....2.875	2.956	AO.....	215,625	924,792	09/02/2014.	10/01/2021.
32007U	BE	8	First Data Corp 1st Len Extended Term Ln.....	.....	..	.....	....4FE	479,271	...99.536	477,045	479,271	479,271	.....	.....	.....	.....	.....	.....4.418	4.158	MON....	470	20,338	01/30/2014.	03/24/2021.
32007U	BJ	7	First Data Corp Term Ln C1 Nt 1.....	.....	..	.....	....3FE	6,317,184	...98.536	6,225,175	6,317,685	6,317,373	.....	.....	.....131	.....	.....	.....3.860	3.658	MON....	5,419	236,070	07/18/2014.	03/24/2018.
337358	BD	6	First Union Corp Sub Bk Nt.....	.....	..	.....	....1FE	5,535,716	...120.200	6,009,990	5,000,000	5,460,989	.....	.....	.....(12,262)	.....	.....	.....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	...126.466	8,852,592	7,000,000	8,182,968	.....	.....	.....(80,796)	.....	.....	.....7.574	5.451	FA.....	220,908	530,180	09/16/2005.	08/01/2026.
33812@	AA	5	Fitch Group Inc Sr Nt.....	.....	..	....2	2	30,000,000	...106.670	32,000,905	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	...104.398	6,545,773	6,270,000	6,548,348	.....	.....	.....(29,853)	.....	.....	.....4.419	3.762	MN.....	35,404	277,071	06/13/2014.	11/15/2023.
340711	AT	7	Florida Gas Transmission Co Nt.....	.....	..	.....	....2FE	23,159,632	...106.170	24,631,417	23,200,000	23,178,863	.....	.....	.....4,002	.....	.....	.....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	...99.478	19,895,660	20,000,000	19,955,553	.....	.....	.....933	.....	.....	.....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	...98.953	11,874,348	12,000,000	11,961,617	.....	.....	.....867	.....	.....	.....4.050	4.069	AO.....	121,500	514,350	09/02/2014.	10/01/2044.
341099	CR	8	Florida Power Corp 1st Mtg Bd.....	.....	..	....1	1FE	45,854,180	...93.562	43,038,336	46,000,000	45,862,550	.....	.....	.....2,869	.....	.....	.....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	...98.460	9,846,007	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	...102.304	30,691,110	30,000,000	30,395,585	.....	.....	.....(50,287)	.....	.....	.....4.250	4.024	MS.....	357,708	1,275,000	01/28/2014.	09/20/2022.
345397	XA	6	Ford Motor Cr Co Sr Nt.....	.....	..	.....	....2FE	11,500,000	...97.875	11,255,648	11,500,000	11,500,000	.....	.....	.....	.....	.....	.....3.219	3.219	JJ.....	176,866	185,093	01/06/2015.	01/09/2022.
35671D	AU	9	Freeport-McMoran Copper & Gold Sr Nt.....	LS..	..	1	2FE	17,243,771	...58.000	10,295,000	17,750,000	17,335,578	.....	.....	.....55,431	.....	.....	.....3.550	3.980	MS.....	210,042	613,263	05/07/2015.	03/01/2022.
35671D	AZ	8	Freeport-McMoran Copper & Gold Sr Nt.....	.....	..	....1	2FE	38,131,275	...57.000	21,859,500	38,350,000	38,160,522	.....	.....	.....22,388	.....	.....	.....3.875	3.954	MS.....	437,563	1,486,063	10/10/2014.	03/15/2023.
35671D	BC	8	Freeport-McMoran Copper & Gold Sr Nt.....	.....	..	....1	2FE	4,743,650	...52.000	2,600,000	5,000,000	4,751,487	.....	.....	.....3,680	.....	.....	.....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	3,340,538	...78.000	2,613,000	3,350,000	3,345,184	.....	.....	.....2,100	.....	.....	.....2.375	2.442	MS.....	23,427	79,563	10/10/2013.	03/15/2018.
35671D	BG	9	Freeport-McMoran Copper & Gold Sr Nt.....	LS..	..	.....	....2FE	20,418,212	...64.000	13,024,000	20,350,000	20,396,230	.....	.....	.....(10,148)	.....	.....	.....3.100	3.042	MS.....	185,750	630,850	06/05/2014.	03/15/2020.
359694	D@	2	Fuller H B Co Sr Nt.....	.....	..	.....	....2	10,000,000	...102.835	10,283,515	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....5.130	5.130	FA.....	180,975	513,000	02/24/2010.	02/24/2017.

SCHEDULE D - PART 1

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

E10.21

1			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
			Code	F o r e i g n	Bond CHAR				Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description				NAIC Design- ation	Actual Cost				Par Value	Book/Adjusted Carrying Value											
361448	AN	3	GATX Corp Sr Nt.....	.....	..	.....	.....2FE	5,310,750	...104.944	5,247,210	5,000,000	5,251,178	.....	.....(33,659)	.....	.....	.....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	...99.190	4,959,510	5,000,000	4,957,962	.....	.....4,899	.....	.....	.....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	...98.399	12,791,805	13,000,000	12,973,824	.....	.....7,746	.....	.....	.....2.500	2.566	MS.....	95,694	325,000	10/03/2014.	03/15/2019.
361448	AU	7	GATX Corp Sr Nt.....	.....	..	.....1	2FE	11,993,940	...95.447	11,453,652	12,000,000	11,994,343	.....	.....142	.....	.....	.....5.200	5.203	MS.....	183,733	624,000	03/06/2014.	03/15/2044.
369604	BF	9	General Elec Co Sr Nt.....	.....	..	.....	.....1FE	41,956,871	...97.679	40,585,500	41,550,000	41,932,239	.....	.....(7,948)	.....	.....	.....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	...112.762	27,626,690	24,500,000	24,639,852	.....	.....(23,450)	.....	.....	.....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	...125.540	12,553,980	10,000,000	10,245,112	.....	.....(5,480)	.....	.....	.....6.150	5.947	FA.....	246,000	615,000	03/30/2011.	08/07/2037.
36962G	3P	7	General Elec Cap Corp Sr Nt.....	.....	..	.....	.....1FE	51,656,170	...122.356	64,848,733	53,000,000	51,802,386	.....	.....24,609	.....	.....	.....5.875	6.061	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	...130.661	3,319,818	3,000,000	3,283,518	.....	.....(10,274)	.....	.....	.....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	...102.806	22,617,244	22,000,000	22,000,000	.....	.....	.....	.....	.....5.600	5.601	MS.....	396,978	1,232,000	06/13/2014.	09/05/2038.
373298	BP	2	Georgia-Pacific Group Nt.....	.....	..	.....	.....2FE	4,087,490	...125.953	5,038,120	4,000,000	4,058,232	.....	.....(2,872)	.....	.....	.....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	...91.800	17,442,038	19,000,000	18,778,034	.....	.....4,138	.....	.....	.....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	...101.691	12,202,944	12,000,000	11,996,130	.....	.....4,106	.....	.....	.....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	...108.012	52,736,761	48,825,000	51,006,059	.....	.....(346,595)	.....	.....	.....4.400	3.516	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	...100.394	13,051,194	13,000,000	13,953,724	.....	.....(17,396)	.....	.....	.....4.800	4.342	AO.....	156,000	624,000	11/12/2014.	04/01/2044.
375558	BA	0	Gilead Sciences Inc Sr Nt.....	.....	..	.....	.....1FE	4,473,585	...97.816	4,401,738	4,500,000	4,474,690	.....	.....1,105	.....	.....	.....4.500	4.535	FA.....	84,375	142,875	11/12/2014.	02/01/2045.
375558	BC	6	Gilead Sciences Inc Sr Nt.....	.....	..	.....	.....1FE	9,985,900	...100.693	10,069,290	10,000,000	9,986,391	.....	.....491	.....	.....	.....3.250	3.273	MS.....	96,597	.....	09/09/2015.	09/01/2022.
375558	BG	7	Gilead Sciences Inc Sr Nt.....	.....	..	.....	.....1FE	4,992,950	...101.683	5,084,165	5,000,000	4,992,977	.....	.....27	.....	.....	.....4.600	4.611	MS.....	68,361	.....	09/15/2015.	09/01/2035.
377372	AE	7	Glaxosmithkline Cap Inc Co Gtd Nt.....	.....	..	.....	.....1FE	2,003,710	...127.701	2,554,018	2,000,000	2,003,340	.....	.....(67)	.....	.....	.....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	13,508,000	...112.131	15,146,611	13,508,000	13,508,000	.....	.....	.....	.....	.....5.750	5.745	MN.....	119,166	776,710	05/06/2005.	05/06/2025.
38141G	VP	6	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	1FE	28,942,240	...99.934	28,980,947	29,000,000	28,945,411	.....	.....3,171	.....	.....	.....2.750	2.793	MS.....	234,819	.....	09/17/2015.	09/15/2020.
38142#	BF	1	Goldman Sachs MT Nt.....	.....	..	.....1	.....	.....1,000,000	...124.017	1,240,170	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	...117.643	23,528,582	20,000,000	15,433,902	.....	.....	.....	.....	.....7.680	10.705	MN.....	196,267	1,536,000	10/10/2007.	07/28/2023.
38144L	AB	6	Goldman Sachs Group Sr Nt.....	.....	..	.....	.....1FE	5,511,900	...107.094	5,354,695	5,000,000	5,376,489	.....	.....(135,411)	.....	.....	.....6.250	1.645	MS.....	104,167	156,250	05/19/2015.	09/01/2017.
38148L	AE	6	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	1FE	31,280,213	...100.667	31,408,042	31,200,000	31,280,759	.....	.....546	.....	.....	.....3.750	3.716	MN.....	126,750	585,000	10/28/2015.	05/22/2025.
38238Q	AH	9	Goodrich Corp MT Nt Ser A.....	.....	..	.....	.....1FE	5,126,430	...123.072	6,153,580	5,000,000	5,072,133	.....	.....(4,910)	.....	.....	.....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	...127.096	1,270,958	1,000,000	1,003,102	.....	.....(163)	.....	.....	.....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	11,162,791	...109.496	12,222,842	11,162,791	11,162,791	.....	.....	.....	.....	.....5.810	5.811	JJ.....	324,279	648,558	09/02/2009.	07/01/2021.
39121J	AH	3	Great River Energy 1st Mtg Bd.....	.....	..	.....2	1FE	12,266,000	...105.737	12,969,676	12,266,000	12,266,000	.....	.....	.....	.....	.....4.478	4.479	JJ.....	274,636	549,271	10/19/2010.	07/01/2030.
404119	BM	0	HCA Inc 1st Lein Nt.....	.....	LS..	.....	.....3FE	4,060,000	...100.750	4,030,000	4,000,000	4,055,202	.....	.....(4,798)	.....	.....	.....3.750	3.292	MS.....	44,167	.....	09/14/2015.	03/15/2019.
404119	BP	3	HCA Inc 1st Lien Nt.....	.....	..	.....	.....3FE	2,060,000	...102.000	2,040,000	2,000,000	2,056,022	.....	.....(3,978)	.....	.....	.....4.250	3.454	AO.....	17,944	42,500	09/14/2015.	10/15/2019.
404121	AC	9	HCA Inc 1st Lien Nt.....	.....	..	.....	.....3FE	7,822,500	...108.950	7,626,500	7,000,000	7,770,898	.....	.....(51,602)	.....	.....	.....6.500	3.601	FA.....	171,889	.....	09/09/2015.	02/15/2020.
404122	AN	3	HCA Inc Term Ln B4 Nt 1.....	.....	..	.....	.....3FE	9,310,368	...99.833	9,304,994	9,320,532	9,315,940	.....	.....1,858	.....	.....	.....3.857	3.563	MJSD..	2,851	286,798	09/11/2013.	05/01/2018.
404122	AP	8	HCA Inc Term Ln B5 Nt 1.....	.....	..	.....	.....3FE	7,212,540	...99.833	7,202,417	7,214,443	7,213,715	.....	.....558	.....	.....	.....3.174	2.956	MON..	2,429	214,864	09/30/2013.	03/31/2017.
40426W	AR	2	HRPT Properties Tr Nt.....	.....	..	.....1	2FE	5,296,950	...100.425	5,021,260	5,000,000	5,010,223	.....	.....(82,228)	.....	.....	.....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	...103.279	12,909,863	12,500,000	12,740,848	.....	.....(242,661)	.....	.....	.....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	...105.837	1,534,638	1,450,000	1,483,159	.....	.....(20,231)	.....	.....	.....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	...109.175	37,119,432	34,000,000	34,461,276	.....	.....(88,360)	.....	.....	.....4.875	4.545	FA.....	584,729	1,657,500	11/04/2010.	08/24/2020.
406216	AX	9	Halliburton Co Nt.....	.....	..	.....	.....1FE	26,016,060	...112.549	29,262,610	26,000,000	26,006,959	.....	.....(1,646)	.....	.....	.....6.150	6.142	MS.....	470,817	1,599,000	03/18/2009.	09/15/2019.
41242*	AR	3	Hardwood Funding LLC Sr Nt.....	.....	..	.....	.....1FE	14,000,000	...99.017	13,862,347	14,000,000	14,000,000	.....	.....	.....	.....	.....3.010	3.010	JD.....	28,093	420,229	06/07/2013.	06/07/2021.
41242*	AS	1	Hardwood Funding LLC Sr Nt.....	.....	..	.....	.....1FE	9,000,000	...98.833	8,894,965	9,000,000	9,000,000	.....	.....	.....	.....	.....3.380	3.380	JD.....	20,280	303,355	06/07/2013.	06/07/2023.
41242*	AW	2	Hardwood Funding LLC Sr Nt.....	.....	..	.....	.....1FE	14,000,000	...97.017	13,582,338	14,000,000	14,000,000	.....	.....	.....	.....	.....2.880	2.880	JD.....	26,880	274,400	04/02/2015.	06/07/2022.
41242*	AX	0	Hardwood Funding LLC Sr Nt Ser V.....	.....	..	.....	.....1FE	5,000,000	...94.748	4,737,399	5,000,000	5,000,000	.....	.....	.....	.....	.....3.130	3.130	JD.....	10,433	106,507	04/02/2015.	06/07/2025.

SCHEDULE D - PART 1

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

E10.22

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
412822	AD 0		Harley-Davidson Inc Sr Nt.....	LS..	..	1	1FE	9,944,900	...	100.475	10,047,510	10,000,000	9,946,877	.....	.....1,977	.....	.....	.....3.500	3.566	JJ.....	148,750	.....	07/23/2015.	07/28/2025.
41283D	AB 9		Harley-Davidson Inc Co Gtd Nt.....	.....	.....	.....	.....1FE	42,584,879	...	110.968	41,230,160	37,155,000	39,348,063	.....	.....(831,687)	.....	.....	.....6.800	4.240	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	...	100.665	19,126,274	19,000,000	18,995,641	.....	.....21,031	.....	.....	.....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	...	116.002	4,640,092	4,000,000	4,000,930	.....	.....(68)	.....	.....	.....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	...	100.465	10,046,510	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	...	105.156	12,618,674	12,000,000	12,024,076	.....	.....(14,990)	.....	.....	.....5.700	5.559	JJ.....	342,000	684,000	07/15/2004.	07/01/2017.
423074	AS 2		Heinz /H J/ Co 2nd Lien Nt.....	.....	.....	.....1	2FE	2,971,100	...	106.298	3,146,406	2,960,000	2,970,117	.....	.....(983)	.....	.....	.....4.875	4.818	FA.....	54,513	78,163	01/28/2015.	02/15/2025.
423074	AV 5		Heinz /H J/ Co Sr Nt.....	LS..	..	.....	.....2FE	49,413,250	...	104.491	49,633,130	47,500,000	49,405,700	.....	.....(7,550)	.....	.....	.....5.200	4.940	JJ.....	1,228,139	.....	08/20/2015.	07/15/2045.
42307T	AH 1		Heinz /H J/ Co Sr Nt.....	.....	.....	.....	.....2FE	16,192,150	...	121.757	18,123,485	14,885,000	16,162,289	.....	.....(22,388)	.....	.....	.....7.125	6.414	FA.....	441,898	1,060,556	12/22/2014.	08/01/2039.
423457	AB 6		Helmerich & Payne Intl Sr Nt.....	.....	.....	.....1	2FE	17,976,694	...	100.045	17,507,910	17,500,000	17,961,035	.....	.....(15,659)	.....	.....	.....4.650	4.290	MS.....	239,604	397,833	08/14/2015.	03/15/2025.
42346#	AE 1		Helmerich & Payne Inc Sr Nt.....	.....	.....	.....2	2	2,035,400	...	101.659	2,033,174	2,000,000	2,004,683	.....	.....(4,109)	.....	.....	.....6.100	5.658	JJ.....	54,222	122,000	11/12/2009.	07/21/2016.
427866	AR 9		Hershey Foods Corp Sr Nt.....	.....	.....	.....	.....1FE	8,985,510	...	107.810	9,702,918	9,000,000	8,992,051	.....	.....1,430	.....	.....	.....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	...	113.338	26,067,648	23,000,000	23,095,853	.....	.....(26,269)	.....	.....	.....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	...	88.651	4,432,545	5,000,000	5,313,904	.....	.....(6,152)	.....	.....	.....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	...	84.292	35,824,015	42,500,000	45,673,933	.....	.....(62,527)	.....	.....	.....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	...	110.516	2,210,314	2,000,000	1,998,552	.....	.....560	.....	.....	.....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	...	96.882	2,179,850	2,250,000	2,167,754	.....	.....9,842	.....	.....	.....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	...	97.285	4,864,260	5,000,000	4,908,332	.....	.....14,969	.....	.....	.....3.200	3.573	JD.....	7,111	160,000	09/18/2014.	06/15/2021.
43534#	AA 9		Hollander Sleep Products LLC Term Ln.....	.....	.....	.....5	.....	.....9,925,000	...	100.000	9,925,000	9,925,000	9,925,000	.....	.....	.....	.....	.....9.000	9.100	JAJO..	228,275	677,381	03/31/2015.	10/21/2020.
437076	BK 7		Home Depot Inc Sr Nt.....	.....	.....	.....1	1FE	33,268,060	...	102.186	33,721,479	33,000,000	33,262,558	.....	.....(5,502)	.....	.....	.....3.350	3.251	MS.....	325,508	.....	10/01/2015.	09/15/2025.
438516	AC 0		Honeywell International Inc Deb.....	.....	.....	.....	.....1FE	5,614,800	...	103.068	5,668,729	5,500,000	5,504,920	.....	.....(11,311)	.....	.....	.....9.500	9.275	JD.....	43,542	522,500	03/23/2000.	06/01/2016.
438516	AR 7		Honeywell International Inc Sr Nt.....	.....	.....	.....	.....1FE	13,156,952	...	118.413	15,985,701	13,500,000	13,209,552	.....	.....7,341	.....	.....	.....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	...	109.504	16,857,000	15,394,000	15,368,067	.....	.....7,489	.....	.....	.....5.000	5.059	FA.....	290,776	769,700	06/05/2009.	02/15/2019.
446150	AG 9		Huntington Bancshares Sub Bk Nt.....	LS..	..	.....	.....2FE	34,265,942	...	116.446	34,182,841	29,355,000	32,320,681	.....	.....(523,731)	.....	.....	.....7.000	4.682	JD.....	91,327	2,054,850	04/19/2013.	12/15/2020.
446413	AG 1		Huntington Ingalls Industries Sr Nt.....	.....	.....	.....1	3FE	3,757,350	...	101.875	3,728,625	3,660,000	3,745,509	.....	.....(11,841)	.....	.....	.....5.000	4.350	JD.....	8,133	135,997	07/28/2015.	12/15/2021.
446438	RQ 8		Huntington Bancshares Sr Nt.....	.....	.....	.....1	1FE	15,300,203	...	99.234	15,232,450	15,350,000	15,303,613	.....	.....3,410	.....	.....	.....2.875	2.945	FA.....	160,589	.....	08/31/2015.	08/20/2020.
44701P	AV 6		Huntsman International Inc Sr 1st Lien T.....	.....	.....	.....	.....3FE	19,602,051	...	99.000	19,602,000	19,800,000	19,634,520	.....	.....25,076	.....	.....	.....3.750	3.930	FMAN..	70,125	753,115	09/30/2014.	09/30/2021.
44701P	AX 2		Huntsman International Inc 2015 Extended.....	.....	.....	.....	.....3FE	3,985,000	...	98.833	3,953,332	4,000,000	3,985,669	.....	.....669	.....	.....	.....3.412	3.453	JAJO..	24,320	9,777	11/03/2015.	04/19/2019.
44919*	AC 2		I595 Express LLC Sr Nt.....	.....	.....	.....2	1Z	49,600,954	...	99.605	49,405,164	49,600,954	49,600,954	.....	.....	.....	.....	.....3.310	3.325	MJSD..	4,561	346,600	10/15/2015.	12/31/2031.
44923Q	AD 6		Hyundai Capital America Sr Nt.....	.....	.....	.....	.....2FE	24,981,080	...	99.407	24,851,850	25,000,000	24,993,143	.....	.....3,794	.....	.....	.....2.125	2.141	AO.....	131,337	531,250	09/26/2012.	10/02/2017.
44923Q	AJ 3		Hyundai Capital America Sr Nt.....	.....	.....	.....	.....2FE	6,978,233	...	99.224	6,876,209	6,930,000	6,961,887	.....	.....(9,803)	.....	.....	.....2.550	2.395	FA.....	71,177	176,715	04/15/2014.	02/06/2019.
44929@	AH 7		ICRE REIT Hldgs Sr Nt Ser B Tr A.....	.....	.....	.....	.....1Z	11,886,230	...	97.798	11,735,784	12,000,000	11,886,271	.....	.....41	.....	.....	.....3.310	3.310	JD.....	17,653	.....	12/15/2015.	12/15/2022.
449669	AK 6		IMC Global Inc Sr Nt.....	.....	.....	.....	.....2FE	24,582,867	...	120.113	26,653,163	22,190,000	24,120,681	.....	.....(107,882)	.....	.....	.....7.300	6.249	JJ.....	746,940	1,619,870	03/23/2012.	01/15/2028.
449669	CD 0		IMC Global Inc Sr Nt.....	.....	.....	.....	.....2FE	14,994,562	...	108.365	14,520,910	13,400,000	13,966,656	.....	.....(198,970)	.....	.....	.....7.375	5.592	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	...	108.492	4,176,954	3,850,000	4,220,609	.....	.....(8,081)	.....	.....	.....4.875	4.249	MS.....	55,264	187,688	05/15/2014.	09/15/2041.
45475Q	AC 7		Indiana Gas Co MT Nt Ser E.....	.....	.....	.....	.....1FE	10,844,800	...	115.503	11,550,310	10,000,000	10,493,438	.....	.....(37,842)	.....	.....	.....6.530	5.846	MS.....	192,272	653,000	05/08/2003.	06/27/2025.
45475Q	AL 7		Indiana Gas Co MT Nt Ser F.....	.....	.....	.....	.....1FE	5,498,650	...	115.792	5,789,590	5,000,000	5,323,075	.....	.....(18,547)	.....	.....	.....6.340	5.592	MS.....	93,339	317,000	02/21/2003.	12/10/2027.
45475Q	AR 4		Indiana Gas Co MT Nt.....	.....	.....	.....	.....1FE	4,023,560	...	122.754	4,910,152	4,000,000	4,015,865	.....	.....(656)	.....	.....	.....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	...	113.347	28,336,725	25,000,000	26,487,543	.....	.....(418,033)	.....	.....	.....7.000	4.967	MS.....	515,278	1,750,000	02/08/2010.	03/15/2019.
45685E	AB 2		Voya Financial Inc Sr Nt.....	.....	.....	.....	.....2FE	37,170,930	...	111.899	36,926,538	33,000,000	37,018,101	.....	.....(152,829)	.....	.....	.....5.500	3.407	JJ.....	836,917	.....	09/16/2015.	07/15/2022.
456866	AL 6		Ingersoll-Rand Co Deb.....	.....	.....	.....2	2FE	1,513,098	...	115.101	1,767,944	1,536,000	1,526,793	.....	.....712	.....	.....	.....7.200	7.353	JD.....	9,216	110,592	06/27/1997.	06/01/2025.
458140	AL 4		Intel Corp Sr Nt.....	.....	.....	.....	.....1FE	14,984,100	...	100.133	15,019,950	15,000,000	14,993,675	.....	.....3,172	.....	.....	.....1.350	1.372	JD.....	9,000	202,500	12/04/2012.	12/15/2017.
458140	AR 1		Intel Corp Sr Nt.....	.....	.....	.....	.....1FE	19,844,647	...	101.971	20,243,342	19,852,000	19,845,049	.....	.....402	.....	.....	.....3.100	3.106	JJ.....	259,841	.....	07/23/2015.	07/29/2022.

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
458140	AS 9	Intel Corp Sr Nt.....	.....	..	.....	1	1FE	23,235,080	...103.436	23,790,165	23,000,000	23,229,809	.....	(5,271)	.....	.....	3.700	3.573	JJ.....	359,311	.....	09/16/2015.	07/29/2025.
459200	GJ 4	International Bus Machs Corp Sr Nt.....	.....	..	.....	.....	1FE	24,346,502	...107.258	24,846,362	23,165,000	23,444,450	.....	(153,789)	.....	.....	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	...115.270	11,844,003	10,275,000	10,823,954	.....	(177,427)	.....	.....	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	16,213,440	...101.543	16,246,928	16,000,000	16,187,226	.....	(21,370)	.....	.....	3.375	3.200	FA.....	225,000	540,000	09/29/2014.	08/01/2023.
459200	HU 8	International Bus Machs Corp Sr Nt.....	LS.....	..	.....	.....	1FE	5,135,500	...102.942	5,147,100	5,000,000	5,119,868	.....	(12,654)	.....	.....	3.625	3.286	FA.....	69,983	181,250	09/29/2014.	02/12/2024.
461070	AF 1	Interstate Power & Light Sr Nt.....	.....	..	.....	.....	1FE	29,738,700	...113.645	34,093,350	30,000,000	29,908,266	.....	29,087	.....	.....	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	...107.907	20,809,942	19,285,000	19,882,130	.....	(269,872)	.....	.....	6.050	4.470	JJ.....	489,384	1,166,743	07/18/2011.	01/31/2018.
465685	AF 2	ITC Holdings Corp Sr Nt.....	.....	..	.....	.....	2FE	45,041,650	...107.641	47,528,972	44,155,000	44,580,788	.....	(93,263)	.....	.....	5.500	5.231	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	...102.734	2,568,338	2,500,000	2,599,317	.....	(11,865)	.....	.....	4.050	3.427	JJ.....	50,625	101,250	08/20/2014.	07/01/2023.
46625H	HL 7	JPMorgan Chase & Co Sr Nt.....	.....	..	.....	.....	1FE	22,924,020	...112.130	23,547,321	21,000,000	21,812,410	.....	(220,333)	.....	.....	6.300	5.016	AO.....	249,900	1,323,000	05/07/2010.	04/23/2019.
46625H	JM 3	JPMorgan Chase & Co Sub Nt.....	.....	..	.....	.....	2FE	20,903,730	...108.820	20,675,800	19,000,000	20,854,507	.....	(30,830)	.....	.....	5.625	4.971	FA.....	400,781	1,068,750	04/24/2014.	08/16/2043.
46625H	JY 7	JPMorgan Chase & Co Sub Nt.....	.....	..	.....	.....	2FE	21,884,500	99.474	21,884,368	22,000,000	21,897,208	.....	9,731	.....	.....	3.875	3.939	MS.....	262,854	852,500	09/03/2014.	09/10/2024.
46625H	MN 7	JPMorgan Chase & Co Sr Nt.....	.....	..	.....	1	1FE	8,966,160	...103.052	9,274,698	9,000,000	8,967,355	.....	1,195	.....	.....	3.900	3.946	JJ.....	156,000	.....	07/14/2015.	07/15/2025.
46625H	NJ 5	JPMorgan Chase & Co Sub Nt.....	.....	..	.....	.....	2FE	1,993,468	99.761	1,995,220	2,000,000	1,993,585	.....	117	.....	.....	4.250	4.285	AO.....	22,667	.....	09/24/2015.	10/01/2027.
46648@	AC 3	J M Huber Corp Sr Nt.....	.....	..	.....	.....	3	5,400,400	...102.340	5,116,977	5,000,000	5,203,165	.....	(22,843)	.....	.....	7.390	6.640	AO.....	62,610	369,500	11/25/2003.	10/30/2022.
471109	AN 8	Jarden Corp Nt.....	.....	..	.....	1	3FE	5,506,250	...102.250	5,557,288	5,435,000	5,504,449	.....	(1,801)	.....	.....	5.000	4.747	MN.....	46,407	.....	10/26/2015.	11/15/2023.
476556	CK 9	Jersey Central Pwr & Lt Co Sr Nt.....	.....	..	.....	.....	2FE	14,932,050	...104.729	15,709,350	15,000,000	14,976,332	.....	8,873	.....	.....	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	...105.045	10,504,500	10,000,000	9,911,494	.....	58,024	.....	.....	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	...112.547	5,627,370	5,000,000	4,997,565	.....	680	.....	.....	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	...127.182	1,271,820	1,000,000	1,062,840	.....	(6,165)	.....	.....	6.730	5.727	MN.....	8,599	67,300	11/06/2003.	11/15/2023.
478165	AH 6	Johnson SC & Son Inc Sr Nt.....	.....	..	.....	1	1FE	35,451,785	...104.160	35,935,166	34,500,000	35,449,762	.....	(2,023)	.....	.....	4.750	4.580	AO.....	341,406	.....	12/02/2015.	10/15/2046.
478366	AN 7	Johnson Controls Inc Sr Nt.....	.....	..	.....	.....	2FE	16,411,178	...104.382	15,057,089	14,425,000	16,231,694	.....	(51,489)	.....	.....	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	...100.108	11,512,466	11,500,000	11,506,862	.....	(178,376)	.....	.....	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	...106.982	42,947,844	40,145,000	40,915,350	.....	(168,073)	.....	.....	5.000	4.486	MS.....	507,388	2,007,250	08/01/2012.	03/30/2020.
478366	BA 4	Johnson Controls Inc Sr Nt.....	.....	..	.....	.....	2FE	29,342,695	...100.744	29,719,598	29,500,000	29,399,813	.....	14,820	.....	.....	3.750	3.815	JD.....	92,188	1,106,250	11/29/2011.	12/01/2021.
48121@	AC 5	JRD Holdings LLC Sr Nt Ser A.....	.....	..	.....	2	2FE	19,901,111	...100.422	20,084,383	20,000,000	19,934,666	.....	18,699	.....	.....	3.470	3.580	MS.....	181,211	694,000	03/27/2014.	03/27/2021.
48121C	VZ 6	JPMorgan Chase Sub Bk Nt.....	.....	..	.....	.....	1FE	9,960,840	...106.230	9,560,727	9,000,000	9,256,965	.....	(161,760)	.....	.....	6.000	4.033	JJ.....	264,000	540,000	04/20/2011.	07/05/2017.
48121C	YK 6	JPMorgan Chase Sub Bk Nt.....	.....	..	.....	.....	1FE	9,970,740	...106.916	9,622,440	9,000,000	9,280,917	.....	(151,760)	.....	.....	6.000	4.130	AO.....	135,000	540,000	01/31/2011.	10/01/2017.
485134	BK 5	Kansas City Power and Light Nt.....	.....	..	.....	.....	2FE	12,000,000	...109.277	13,113,264	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	...115.251	21,029,832	18,247,000	19,834,009	.....	(446,004)	.....	.....	7.150	4.254	AO.....	326,165	1,304,661	07/07/2010.	04/01/2019.
485170	AJ 3	Kansas City Southern Inds Inc Sr Nt.....	.....	..	.....	1	2FE	15,385,304	90.142	14,895,883	16,525,000	15,386,530	.....	1,226	.....	.....	4.300	4.752	MN.....	43,424	.....	12/09/2015.	05/15/2043.
485170	AK 0	Kansas City Southern Inds Inc Sr Nt.....	.....	..	.....	1	2FE	15,526,611	99.238	15,381,921	15,500,000	15,526,372	.....	(239)	.....	.....	3.850	3.824	MN.....	36,468	.....	12/09/2015.	11/15/2023.
491674	BL 0	Kentucky Utilities Co 1st Mtg Bd.....	.....	..	.....	1	1FE	9,991,700	...102.777	10,277,690	10,000,000	9,991,754	.....	54	.....	.....	4.375	4.380	AO.....	113,021	.....	09/21/2015.	10/01/2045.
492386	AT 4	Kerr McGee Corp Co Gtd Nt.....	.....	..	.....	.....	2FE	13,121,432	...107.887	12,024,028	11,145,000	12,821,679	.....	(60,812)	.....	.....	7.875	6.347	MS.....	258,425	877,669	04/21/2010.	09/15/2031.
49326E	ED 1	KeyCorp MT Nt.....	.....	..	.....	.....	2FE	12,463,010	...109.295	13,115,364	12,000,000	12,272,037	.....	(45,002)	.....	.....	5.100	4.607	MS.....	164,900	612,000	05/24/2011.	03/24/2021.
49326E	EF 6	Keycorp Sr Nt.....	.....	..	.....	.....	2FE	34,993,700	99.624	34,868,435	35,000,000	34,994,050	.....	350	.....	.....	2.900	2.904	MS.....	298,861	.....	09/08/2015.	09/15/2020.
49327M	2K 9	Key Bank NA Sr Nt.....	LS.....	..	.....	.....	1FE	19,952,600	98.908	19,781,500	20,000,000	19,954,964	.....	2,364	.....	.....	3.300	3.328	JD.....	55,000	330,000	05/27/2015.	06/01/2025.
494550	AW 6	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....	.....	2FE	10,030,560	85.891	8,589,070	10,000,000	10,027,951	.....	.....	.....	.....	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	...102.530	31,784,207	31,000,000	30,937,001	.....	26,980	.....	.....	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	87.052	9,401,616	10,800,000	10,943,705	.....	(19,402)	.....	.....	3.950	3.716	MS.....	142,200	426,600	07/28/2014.	09/01/2022.
494550	BN 5	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....	1	2FE	4,690,500	73.782	3,689,085	5,000,000	4,701,831	.....	4,921	.....	.....	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	74.080	5,556,015	7,500,000	7,438,304	.....	1,036	.....	.....	5.000	5.056	MS.....	125,000	375,000	07/29/2014.	03/01/2043.
494550	BU 9	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....	1	2FE	13,114,075	78.005	9,750,600	12,500,000	13,101,219	.....	(9,619)	.....	.....	5.500	5.171	MS.....	229,167	687,500	07/30/2014.	03/01/2044.

SCHEDULE D - PART 1

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

E10.24

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49456B	AH 4	Kinder Morgan Inc Sr Nt.....	.....	..	.....	1	2FE	15,946,080	78.063	12,490,080	16,000,000	15,947,020	.....	851	.....	.....	5.550	5.573	JD.....	74,000	900,333	11/24/2014.	06/01/2045.
49803#	AA 0	Kite Realty Group LP Sr Nt Ser A.....	.....	..	.....		.....2	18,218,348	98.727	17,770,903	18,000,000	18,211,680	.....	(6,668)	.....	.....	4.230	4.230	MS.....	234,765	.....	09/10/2015.	09/10/2023.
50075N	AS 3	Kraft Foods Inc Sr Nt.....	.....	..	.....		.....2FE	7,030,660	107.464	6,985,180	6,500,000	6,626,515	.....	(73,439)	.....	.....	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	108.596	42,352,284	39,000,000	39,719,648	.....	(319,223)	.....	.....	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	122.075	24,415,000	20,000,000	19,822,270	.....	2,965	.....	.....	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	111.087	7,872,722	7,087,000	7,079,320	.....	1,618	.....	.....	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	100.689	29,199,839	29,000,000	28,851,895	.....	2,638	.....	.....	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	116.574	705,271	605,000	701,247	.....	(1,934)	.....	.....	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	101.095	57,623,922	57,000,000	55,818,688	.....	158,879	.....	.....	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	105.887	22,236,165	21,000,000	21,105,654	.....	(24,713)	.....	.....	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	103.044	6,697,873	6,500,000	6,450,789	.....	8,210	.....	.....	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	101.504	7,105,294	7,000,000	7,136,740	.....	(154,538)	.....	.....	3.950	1.680	MN.....	35,331	276,500	04/03/2013.	11/15/2016.
50540R	AJ 1	Laboratory Corp of America Sr Nt.....	LS.....	..	.....	1	2FE	11,867,823	105.309	11,373,394	10,800,000	11,452,862	.....	(128,921)	.....	.....	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	103.845	3,115,344	3,000,000	3,157,066	.....	(60,423)	.....	.....	4.400	2.235	JJ.....	66,000	132,000	03/27/2013.	07/01/2018.
52736R	BG 6	Levi Strauss & Co Sr Nt.....	.....	..	.....	1	3FE	9,371,090	99.500	9,387,825	9,435,000	9,373,610	.....	2,520	.....	.....	5.000	5.079	MN.....	78,625	241,117	07/17/2015.	05/01/2025.
53117C	AN 2	Liberty Property LP Sr Nt.....	.....	..	.....		.....2FE	27,084,050	101.139	27,307,584	27,000,000	27,057,880	.....	(8,297)	.....	.....	4.125	4.085	JD.....	49,500	1,113,750	09/12/2012.	06/15/2022.
53117C	AR 3	Liberty Property LP Sr Nt.....	.....	..	.....	1	2FE	6,975,080	96.488	6,754,125	7,000,000	6,976,727	.....	1,647	.....	.....	3.750	3.793	AO.....	65,625	136,354	03/17/2015.	04/01/2025.
53154*	AE 3	Liberty Utilities Finance Sr Nt Ser D.....	.....	..	.....	2	.....	4,000,000	99.642	3,985,669	4,000,000	4,000,000	.....	.....	.....	.....	3.860	3.860	JJ.....	64,762	154,400	07/31/2013.	07/31/2023.
532457	AM 0	Eli Lilly & Co Nt.....	.....	..	.....		.....1FE	17,084,179	129.386	18,546,118	14,334,000	15,937,478	.....	(126,417)	.....	.....	7.125	5.581	JD.....	85,108	1,021,298	01/30/2004.	06/01/2025.
532716	AU 1	Limited Brands Inc High Yield Corp.....	.....	..	.....		.....3FE	9,985,820	106.250	9,885,500	9,304,000	9,957,004	.....	(28,816)	.....	.....	5.625	4.308	FA.....	197,710	154,688	10/27/2015.	02/15/2022.
538021	AK 2	Litton Inds Inc Deb.....	.....	..	.....		.....2FE	3,157,542	109.683	3,290,499	3,000,000	3,035,910	.....	(14,195)	.....	.....	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	107.258	26,680,378	24,875,000	25,697,751	.....	(195,893)	.....	.....	4.250	3.332	MN.....	135,085	1,057,188	11/21/2011.	11/15/2019.
539830	AY 5	Lockheed Martin Corp Sr Nt.....	.....	..	.....		.....2FE	11,967,600	102.443	12,293,184	12,000,000	11,980,269	.....	3,083	.....	.....	3.350	3.382	MS.....	118,367	402,000	09/06/2011.	09/15/2021.
539830	BE 8	Lockheed Martin Corp Sr Nt.....	.....	..	.....	1	2FE	4,985,700	95.928	4,796,420	5,000,000	4,986,809	.....	1,109	.....	.....	2.900	2.933	MS.....	48,333	76,931	02/12/2015.	03/01/2025.
539830	BH 1	Lockheed Martin Corp Sr Nt.....	.....	..	.....	1	2FE	19,382,994	100.352	19,568,621	19,500,000	19,383,530	.....	536	.....	.....	3.550	3.621	JJ.....	73,071	.....	11/17/2015.	01/15/2026.
539830	BL 2	Lockheed Martin Corp Sr Nt.....	.....	..	.....	1	2FE	36,634,065	102.437	37,901,727	37,000,000	36,634,552	.....	487	.....	.....	4.700	4.762	MN.....	183,561	.....	11/16/2015.	05/15/2046.
54233*	AA 4	Lone Star Trans LLC Sr Nt Ser A.....	.....	..	.....	2	1FE	28,000,000	99.477	27,853,465	28,000,000	28,000,000	.....	.....	.....	.....	2.450	2.450	JD.....	30,489	686,000	07/17/2014.	12/15/2021.
543859	AL 6	Loral Corp Deb.....	.....	..	.....		.....2FE	985,140	128.122	1,281,220	1,000,000	991,596	.....	585	.....	.....	7.625	7.752	JD.....	3,389	76,250	09/28/1995.	06/15/2025.
54401P	A# 3	Lord Corp Sr Nt.....	.....	..	.....	2	.....	28,000,000	101.841	24,552,929	24,109,076	24,109,076	.....	.....	.....	(2,743,401)	4.763	4.763	JJ.....	539,014	1,215,425	07/12/2006.	07/12/2016.
546268	AG 8	Louisiana Land & Expl Co Deb.....	.....	..	.....		.....1FE	2,000,000	119.918	2,398,354	2,000,000	2,000,000	.....	.....	.....	.....	7.650	7.650	JD.....	12,750	153,000	12/01/1993.	12/01/2023.
546676	AX 5	Louisville Gas & Elec Co 1st Mtg Bd.....	.....	..	.....	1	1FE	6,994,190	102.167	7,151,697	7,000,000	6,994,228	.....	38	.....	.....	4.375	4.380	AO.....	79,115	.....	09/21/2015.	10/01/2045.
548661	DH 7	Lowes Cos Inc Sr Nt.....	.....	..	.....	1	1FE	20,090,400	101.529	20,305,840	20,000,000	20,088,766	.....	(1,634)	.....	.....	3.375	3.319	MS.....	196,875	.....	10/01/2015.	09/15/2025.
54866N	BJ 7	Lowes Cos Inc MT Nt Ser B.....	.....	..	.....		.....1FE	3,093,949	129.097	4,105,294	3,180,000	3,107,669	.....	1,382	.....	.....	7.110	7.323	MS.....	75,366	226,098	11/07/2000.	05/15/2037.
55279H	AK 6	Manuf & Traders Tr Co Sr Nt.....	LS.....	..	.....	1	1FE	12,264,130	96.860	12,591,735	13,000,000	12,295,803	.....	31,673	.....	.....	2.900	3.604	FA.....	151,847	188,500	07/01/2015.	02/06/2025.
55907R	AA 6	Magellan Midstream Partn Sr Nt.....	.....	..	.....		.....2FE	10,467,000	99.971	9,997,050	10,000,000	10,277,980	.....	(48,924)	.....	.....	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	109.175	3,275,256	3,000,000	3,267,481	.....	(69,323)	.....	.....	6.550	3.831	JJ.....	90,608	196,500	01/19/2012.	07/15/2019.
559080	AG 1	Magellan Midstream Partn Sr Nt.....	.....	..	.....	1	2FE	2,243,260	85.748	1,714,964	2,000,000	2,240,022	.....	(3,238)	.....	.....	5.150	4.391	AO.....	21,744	103,000	04/09/2015.	10/15/2043.
56081#	AR 1	Major League Baseball Tr Nt.....	.....	..	.....		.....1FE	6,000,000	101.488	6,089,270	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-Fit.....	.....	..	.....	1	1FE	9,054,049	99.881	9,018,228	9,029,000	9,017,021	.....	(3,421)	.....	.....	5.585	5.552	JD.....	4,202	504,270	07/30/2012.	12/28/2020.
564759	QB 7	Manufacturers & Traders Tr Co Fx-to-Fit.....	.....	..	.....	1	1FE	3,500,000	98.555	3,449,425	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	101.933	5,096,630	5,000,000	5,023,288	.....	(12,318)	.....	.....	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	101.133	16,484,630	16,300,000	16,468,475	.....	(70,136)	.....	.....	5.900	5.396	MS.....	283,167	961,700	08/04/2009.	03/15/2018.

SCHEDULE D - PART 1

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

E10.25

1	2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5								12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57169*	AQ 0		Mars Inc Sr Nt Ser G.....	.....	..	.....	.....1	10,000,000	...99.881	9,988,056	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	...100.011	30,003,311	30,000,000	30,000,000	.....	.....	.....	.....	.....	.....3.340	3.340	AO.....	222,667	1,002,000	10/11/2012.	10/11/2022.
575718	AE 1		Mass Institute of Tech Nt.....	.....	..	.....2	1FE	20,000,000	...102.529	20,505,780	20,000,000	20,000,000	.....	.....	.....	.....	.....	.....3.959	3.959	JJ.....	395,900	598,249	09/22/2014.	07/01/2038.
57629W	BV 1		Mass Mutual Global Funding Sr Nt.....	.....	..	.....	.....1FE	11,967,000	...101.372	12,164,664	12,000,000	11,971,895	.....	.....	.....2.862	.....	.....	.....3.600	3.633	AO.....	98,400	432,000	04/02/2014.	04/09/2024.
577778	AT 0		May Dept Stores Co Amortiz Deb.....	.....	..	.....2	2FE	339,042	...114.904	315,985	275,000	291,069	.....	.....	.....(2,484)	.....	.....	.....9.500	7.078	AO.....	5,515	26,125	12/20/1993.	04/15/2021.
578454	AC 4		Mayo Clinic Sr Nt.....	.....	..	.....	.....1FE	20,018,750	...94.432	18,886,320	20,000,000	20,018,471	.....	.....	.....(254)	.....	.....	.....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	...107.755	12,930,588	12,000,000	11,998,893	.....	.....	.....521	.....	.....	.....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	...101.657	3,354,691	3,300,000	3,277,562	.....	.....	.....2,496	.....	.....	.....3.500	3.602	MS.....	38,500	115,500	08/15/2013.	09/01/2023.
580645	AE 9		McGraw-Hill Cos Sr Nt.....	.....	..	.....	.....2FE	2,109,820	...106.027	2,120,538	2,000,000	2,030,336	.....	.....	.....(15,043)	.....	.....	.....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	...113.326	3,399,765	3,000,000	2,868,358	.....	.....	.....2,518	.....	.....	.....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	...130.408	1,304,075	1,000,000	1,095,289	.....	.....	.....(5,677)	.....	.....	.....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	...100.523	20,104,560	20,000,000	20,000,000	.....	.....	.....	.....	.....	.....3.796	3.796	MS.....	223,542	759,200	03/05/2014.	03/15/2024.
58155Q	AD 5		McKesson Corp Sr Nt.....	.....	..	.....	.....2FE	4,486,185	...108.017	4,860,743	4,500,000	4,492,062	.....	.....	.....1,323	.....	.....	.....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	...110.544	38,297,865	34,645,000	36,430,153	.....	.....	.....(752,490)	.....	.....	.....7.125	4.636	MS.....	726,823	2,468,456	07/21/2010.	03/15/2018.
585055	AN 6		Medtronic Inc Sr Nt.....	.....	..	.....	.....1FE	5,665,464	...110.770	6,203,109	5,600,000	5,625,173	.....	.....	.....(7,004)	.....	.....	.....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	...127.439	10,195,104	8,000,000	8,905,184	.....	.....	.....(18,653)	.....	.....	.....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	...92.798	9,279,760	10,000,000	9,804,586	.....	.....	.....3,828	.....	.....	.....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	...97.469	17,544,456	18,000,000	17,968,278	.....	.....	.....3,895	.....	.....	.....2.750	2.777	AO.....	123,750	495,000	03/19/2013.	04/01/2023.
585055	BS 4		Medtronic Inc Sr Nt.....	.....	..	.....	.....1FE	15,206,921	...100.817	15,122,550	15,000,000	15,200,866	.....	.....	.....(6,055)	.....	.....	.....3.500	3.330	MS.....	154,583	262,500	09/02/2015.	03/15/2025.
58528#	CX 3		Meijer Inc Sr Secd Nt Ser C.....	.....	..	.....2	1	3,060,000	...113.123	3,461,569	3,060,000	3,060,000	.....	.....	.....	.....	.....	.....7.710	7.710	AO.....	58,982	235,926	08/02/1995.	10/01/2020.
586054	AC 2		Memorial Sloan-Kettering Sr Nt.....	.....	..	.....	.....1FE	4,981,850	...96.269	4,813,465	5,000,000	4,981,850	.....	.....	.....	.....	.....	.....4.200	4.219	JJ.....	105,000	81,667	02/04/2015.	07/01/2055.
589331	AN 7		Merck & Co Inc Sr Nt.....	.....	..	.....	.....1FE	16,919,490	...110.326	18,755,488	17,000,000	16,967,278	.....	.....	.....8,355	.....	.....	.....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	...99.505	39,801,960	40,000,000	39,973,360	.....	.....	.....3,204	.....	.....	.....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	...99.248	14,887,155	15,000,000	14,956,205	.....	.....	.....845	.....	.....	.....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	...101.649	10,164,910	10,000,000	10,018,688	.....	.....	.....(48,319)	.....	.....	.....6.050	5.536	MN.....	75,625	605,000	03/06/2007.	05/16/2016.
590188	JN 9		Merrill Lynch & Co Inc Nt.....	.....	..	.....	.....2FE	1,022,520	...112.359	1,123,590	1,000,000	1,005,303	.....	.....	.....(1,625)	.....	.....	.....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	...113.041	5,652,040	5,000,000	5,008,899	.....	.....	.....(571)	.....	.....	.....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	...113.470	22,694,000	20,000,000	19,365,436	.....	.....	.....14,000	.....	.....	.....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	...135.678	10,854,256	8,000,000	9,133,330	.....	.....	.....(21,947)	.....	.....	.....7.750	6.536	MN.....	80,944	620,000	03/14/2011.	05/14/2038.
59073@	AA 4		Mesquite Power Priv Pl.....	.....	..	.....2	2FE	45,528,395	...98.227	44,721,293	45,528,395	45,528,395	.....	.....	.....	.....	.....	.....4.640	4.667	MJSD.....	5,868	1,531,575	04/09/2015.	12/31/2039.
591894	BX 7		Metropolitan Edison Company Nt.....	.....	..	.....	.....2FE	17,517,240	...113.869	19,927,058	17,500,000	17,506,665	.....	.....	.....(1,885)	.....	.....	.....7.700	7.686	JJ.....	621,347	1,347,500	01/22/2009.	01/15/2019.
594918	BJ 2		Microsoft Corp Sr Nt.....	.....	..	.....1	1FE	9,997,400	...100.531	10,053,050	10,000,000	9,997,436	.....	.....	.....36	.....	.....	.....3.125	3.128	MN.....	50,347	.....	10/29/2015.	11/03/2025.
594918	BL 7		Microsoft Corp Sr Nt.....	.....	..	.....1	1FE	29,399,688	...103.122	30,317,956	29,400,000	29,399,740	.....	.....	.....53	.....	.....	.....4.450	4.450	MN.....	210,782	.....	11/06/2015.	11/03/2045.
595620	AJ 4		MidAmerican Energy Co 1st Mtg.....	.....	..	.....	.....1FE	16,990,480	...100.768	17,130,628	17,000,000	16,994,278	.....	.....	.....1,696	.....	.....	.....2.400	2.411	MS.....	120,133	408,000	09/12/2013.	03/15/2019.
595620	AL 9		MidAmerican Energy Co 1st Mtg.....	.....	..	.....1	1FE	18,910,320	...106.994	20,328,879	19,000,000	18,913,457	.....	.....	.....1,464	.....	.....	.....4.800	4.830	MS.....	268,533	912,000	09/12/2013.	09/15/2043.
60662W	AJ 1		Mitchell International Inc 1st Lien TL N.....	.....	..	.....	.....4FE	11,540,839	...94.375	10,946,399	11,598,833	11,557,077	.....	.....	.....7,650	.....	.....	.....4.500	4.609	JAJO.....	89,891	530,197	10/25/2013.	10/11/2020.
60871R	AD 2		Molson Coors Brewing Co Co Gtd Nt.....	.....	..	.....	.....2FE	22,639,100	...96.300	21,186,044	22,000,000	22,600,901	.....	.....	.....(11,325)	.....	.....	.....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	...82.793	11,591,062	14,000,000	13,892,009	.....	.....	.....1,879	.....	.....	.....4.400	4.448	JJ.....	284,044	639,956	06/26/2014.	07/15/2044.
61166W	AT 8		Monsanto Co Sr Nt.....	.....	..	.....	.....1FE	1,996,300	...97.932	1,958,634	2,000,000	1,997,043	.....	.....	.....490	.....	.....	.....2.750	2.779	JJ.....	25,361	57,139	06/26/2014.	07/15/2021.
61166W	AU 5		Monsanto Co Sr Nt.....	.....	..	.....1	1FE	8,131,370	...95.340	7,627,216	8,000,000	8,122,290	.....	.....	.....(9,258)	.....	.....	.....3.375	3.162	JJ.....	124,500	225,938	04/07/2015.	07/15/2024.
615369	A# 2		Moody's Corp Sr Nt.....	.....	..	.....	.....2	24,250,000	...106.122	26,530,602	25,000,000	24,799,068	.....	.....	.....109,490	.....	.....	.....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	...109.653	10,965,300	10,000,000	10,082,890	.....	.....	.....(33,334)	.....	.....	.....6.625	6.224	AO.....	165,625	662,500	05/02/2008.	04/01/2018.
617446	8C 6		Morgan Stanley Dean Witter Sr Nt.....	.....	..	.....	.....1FE	4,253,668	...102.977	4,222,073	4,100,000	4,251,454	.....	.....	.....(2,214)	.....	.....	.....4.000	3.541	JJ.....	71,978	.....	10/23/2015.	07/23/2025.

SCHEDULE D - PART 1

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

E10.26

1			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
				F									Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code	or ei g n	Bond CHAR	NAIC Design- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Valuation Increase (Decrease)	(Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Exchange Change in B./A.C.V.							
617446	C2	3	Morgan Stanley Dean Witter Nt.....	.....	..	.....	1FE	4,948,550	103.805	5,190,240	5,000,000	4,993,335		6.168			5.450	5.586	JJ.....	130,194	272,500	02/15/2007.	01/09/2017.
61746B	DR	4	Morgan Stanley Sr Nt Ser G.....	.....	..	.....	1FE	9,970,000	99.665	9,966,490	10,000,000	9,972,187		2.187			2.375	2.457	JJ.....	104,236		09/17/2015.	07/23/2019.
61747W	AF	6	Morgan Stanley Sr Nt.....	.....	..	.....	1FE	38,297,140	112.275	42,664,538	38,000,000	38,173,822		(29,075)			5.750	5.645	JJ.....	946,833	2,185,000	03/17/2011.	01/25/2021.
61761J	ZN	2	Morgan Stanley Sub Nt.....	.....	..	.....	2FE	13,949,600	97.058	13,588,106	14,000,000	13,951,905		2.305			3.950	3.988	AO.....	104,456	276,500	04/20/2015.	04/23/2027.
61945C	AA	1	Mosaic Co Sr Nt.....	.....	..	.....	2FE	6,936,160	100.268	7,018,767	7,000,000	6,959,902		5.974			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	109.354	16,403,085	15,000,000	16,108,671		(83,925)			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	103.964	13,515,372	13,000,000	13,104,627		(7,617)			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	86.782	4,339,075	5,000,000	4,934,803		6.163			4.000	4.181	MS.....	66,667	206,667	08/14/2014.	09/01/2024.
626717	AF	9	Murphy Oil Corp Sr Nt.....	.....	..	.....	1	7,463,100	76.502	5,737,650	7,500,000	7,472,376		3.436			3.700	3.761	JD.....	23,125	277,500	04/11/2013.	12/01/2022.
626717	AG	7	Murphy Oil Corp Sr Nt.....	LS.....	..	.....	1	25,205,936	61.528	15,840,384	25,745,000	25,228,498		8.571			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	99.936	2,498,393	2,500,000	2,499,699		.621			1.800	1.825	JD.....	.875	51,250	03/04/2014.	06/24/2016.
628530	AX	5	Mylan Inc Sr Nt.....	.....	..	.....	2FE	4,491,820	99.231	4,465,395	4,500,000	4,495,233		1.837			2.600	2.644	JD.....	2,275	128,250	03/04/2014.	06/24/2018.
628530	BC	0	Mylan Inc Sr Nt.....	.....	..	.....	2FE	993,820	92.365	923,654	1,000,000	994,003		.90			5.400	5.442	MN.....	4,800	56,500	11/19/2013.	11/29/2043.
628931	AB	3	NBD Bank NA Michigan Sub Bk Nt.....	.....	..	.....	1FE	7,963,800	128.778	7,726,692	6,000,000	7,114,311		(95,358)			8.250	5.560	MN.....	82,500	495,000	03/24/2004.	11/01/2024.
62927@	AA	6	NHL US Funding LP Term Nt Ser 1.....	.....	..	.....	2FE	6,000,000	101.255	6,075,277	6,000,000	6,000,000					4.180	4.202	MJSD.....	13,237	250,800	09/29/2014.	09/29/2024.
629377	BS	0	NRG Energy Inc Sr Nt.....	.....	..	.....	1	1,055,000	93.750	937,500	1,000,000	1,048,135		(6,865)			7.875	5.246	MN.....	10,063	39,375	09/09/2015.	05/15/2021.
62952E	AA	5	NYU Hospitals Center Sec Nt.....	.....	..	.....	1FE	15,065,803	95.043	14,256,435	15,000,000	15,061,397		(1,216)			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	114.196	15,873,286	13,900,000	14,491,250		(9,139)			5.750	5.450	JJ.....	399,625	799,250	09/26/2013.	07/01/2043.
62952E	AC	1	NYU Hospitals Center Nt.....	.....	..	.....	1FE	10,000,000	99.823	9,982,310	10,000,000	10,000,000					4.784	4.784	JJ.....	239,200	287,040	11/20/2014.	07/01/2044.
629568	AT	3	Nabors Industries Inc Co Gtd Nt.....	.....	..	.....	2FE	25,756,180	102.766	20,964,162	20,400,000	22,732,084		(692,476)			9.250	5.137	JJ.....	870,117	1,887,000	03/14/2011.	01/15/2019.
635405	AM	5	National City Corp Sub Nt.....	.....	..	.....	1FE	2,340,600	112.972	2,259,442	2,000,000	2,277,801		(62,799)			6.875	2.548	MN.....		137,500	03/09/2015.	05/15/2019.
637071	AJ	0	National Oilwell Varco Inc Sr Nt.....	.....	..	.....	1	54,802,000	87.415	48,078,415	55,000,000	54,858,233		18,448			2.600	2.641	JD.....	119,167	1,430,000	11/15/2012.	12/01/2022.
637071	AK	7	National Oilwell Varco Inc Sr Nt.....	.....	..	.....	1	39,846,000	76.174	30,469,560	40,000,000	39,855,358		2.962			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	107.894	14,653,057	13,581,000	14,138,550		(293,280)			6.875	4.458	AO.....	197,113	933,694	06/28/2011.	10/15/2017.
637417	AD	8	National Retail Properties Inc Sr Nt.....	.....	..	.....	1	27,929,680	110.423	30,918,328	28,000,000	27,970,112		506			5.500	5.510	JJ.....	710,111	1,540,000	12/04/2012.	07/15/2021.
637417	AF	3	National Retail Properties Inc Sr Nt.....	.....	..	.....	1	22,829,570	96.213	22,129,013	23,000,000	22,870,321		15,430			3.300	3.388	AO.....	160,233	759,000	04/09/2013.	04/15/2023.
637432	ND	3	National Rural Utilities Coop Sr Nt.....	.....	..	.....	1FE	4,497,255	97.358	4,381,128	4,500,000	4,497,478		223			2.850	2.857	JJ.....	54,863	64,125	01/20/2015.	01/27/2025.
637432	NG	6	National Rural Utilities Coop 1st Mtg.....	.....	..	.....	1FE	5,985,720	99.581	5,974,842	6,000,000	5,985,934		.214			3.250	3.278	MN.....	34,667		10/20/2015.	11/01/2025.
63858S	AA	7	Nationsbank Corp MT Nt Ser B.....	.....	..	.....	2FE	18,727,532	125.508	17,626,301	14,044,000	16,728,172		(225,953)			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	108.623	3,258,690	3,000,000	2,954,007		7.551			4.375	4.708	AO.....	32,813	131,250	08/25/2011.	04/01/2021.
64712#	AB	7	New Mexico Gas Priv Pl.....	.....	..	.....	2	10,000,000	97.320	9,732,012	10,000,000	10,000,000					3.640	3.640	JJ.....	152,678	331,644	09/02/2014.	07/30/2024.
651229	AG	1	Newell Rubbermaid Inc Sr Nt.....	.....	..	.....	2FE	6,765,401	105.905	6,238,852	5,891,000	6,185,556		(120,695)			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	81.650	10,736,975	13,150,000	13,886,068		(21,420)			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	104.017	31,725,246	30,500,000	30,437,209		14,799			5.125	5.186	AO.....	390,781	1,563,125	09/18/2009.	10/01/2019.
65364U	AK	2	Niagara Mohawk Pwr Corp Sr Nt.....	.....	..	.....	1FE	20,999,790	100.383	21,080,367	21,000,000	20,999,910		.62			3.508	3.508	AO.....	184,170		09/22/2014.	10/01/2024.
65473Q	AS	2	NiSource Finance Corp Nt.....	.....	..	.....	2FE	4,487,962	108.958	4,625,246	4,245,000	4,320,926		(31,539)			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	101.634	24,392,040	24,000,000	24,226,636		(1,085,705)			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	98.139	5,397,667	5,500,000	5,667,487		(47,937)			7.500	6.406	MS.....	121,458	412,500	01/13/2011.	03/15/2019.
655044	AD	7	Noble Energy Inc Sr Nt.....	.....	..	.....	2FE	8,805,405	111.840	8,018,892	7,170,000	7,852,645		(194,335)			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	86.218	20,692,392	24,000,000	23,852,159		2.454			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	127.588	6,819,573	5,345,000	6,033,764		(129,901)			9.750	6.380	JD.....	23,162	521,138	08/27/2004.	06/15/2020.
664397	AM	8	Northeast Utilities Sr Nt.....	.....	..	.....	1	4,994,900	97.606	4,880,310	5,000,000	4,995,324		424			3.150	3.162	JJ.....	72,625	78,750	01/12/2015.	01/15/2025.
665772	CN	7	Northern States Pwr Co MN 1st Mtg Bd.....	.....	..	.....	1FE	11,804,040	97.755	11,730,576	12,000,000	11,805,385		1,345			4.000	4.095	FA.....	186,667		08/04/2015.	08/15/2045.

SCHEDULE D - PART 1

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

E10.27

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			
				F	o	r																		Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective Rate of	When Paid	Admitted Amount	Amount Rec.	Acquired	Stated
CUSIP Identification			Description	Code	e	Bond	NAIC	Actual Cost	Rate Used to Obtain	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Other-Than-	Exchange										
665789	AW	3	Northern States Power Co-WI 1st Mtg Bd.....	.....	..	.....	1FE	6,460,500	130.066	7,803,954	6,000,000	6,412,336		(8,589)			6.375	5.825	MS	127,500	382,500	05/12/2009	09/01/2038			
665859	AM	6	Northern Trust Corp Sr Nt.....	.....	..	.....	1FE	8,319,200	103.816	8,305,304	8,000,000	8,302,961		(16,239)			3.375	2.648	FA	96,000		08/31/2015	08/23/2021			
66586G	CD	7	Northern Trust Co Sub Bk Nt.....	.....	..	.....	1FE	18,577,670	111.245	20,057,528	18,030,000	18,206,935		(60,511)			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	108.449	7,591,395	7,000,000	7,573,471		(150,635)			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	99.968	21,742,953	21,750,000	20,699,000		116,517			3.250	3.995	FA	294,531	706,875	06/25/2013	08/01/2023			
666807	BH	4	Northrop Grumman Corp Sr Nt.....	.....	..	.....	2FE	19,716,693	102.924	21,408,088	20,800,000	19,755,505		17,242			4.600	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	108.707	5,435,325	5,000,000	5,099,620		(41,074)			6.750	5.632	JD	27,500	330,000	07/20/2004	03/16/2018			
66765R	BS	4	Northwest Natural Gas Co 1st Mtg Bd.....	.....	..	.....	1FE	5,500,000	113.222	6,227,227	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	112.531	25,094,413	22,300,000	22,526,631		(54,893)			5.850	5.542	MN	217,425	1,304,550	08/01/2012	11/01/2019			
66988A	AD	6	Novant Health Inc Nt.....	.....	..	.....	1FE	7,000,000	103.421	7,239,470	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	95.386	11,923,238	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	103.239	10,323,880	10,000,000	9,939,612		6,132			3.400	3.484	MN	51,944	340,000	02/18/2014	05/06/2024			
66989H	AH	1	Novartis Capital Corp Nt.....	.....	..	.....	1FE	9,919,600	104.297	10,429,650	10,000,000	9,921,508		1,361			4.400	4.449	MN	67,222	440,000	02/18/2014	05/06/2044			
67059T	AA	3	Nustar Logistics Co Gtd Nt.....	.....	..	.....	3FE	5,370,450	102.125	5,106,250	5,000,000	5,140,789		(55,105)			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.....	.....	..	.....	1FE	8,014,640	109.069	8,725,520	8,000,000	8,004,910		(1,126)			5.420	5.402	AO	73,471	433,600	01/19/2005	01/29/2020			
674599	BY	0	Occidental Petroleum Corp Sr Nt.....	.....	..	.....	1FE	28,220,016	104.915	28,746,820	27,400,000	27,976,876		(107,141)			4.100	3.622	FA	468,083	1,123,400	09/04/2013	02/01/2021			
674599	CE	3	Occidental Petroleum Corp Sr Nt.....	.....	..	.....	1FE	5,868,525	94.114	6,117,423	6,500,000	6,002,565		59,421			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	6,786,139	109.057	7,349,564	6,739,186	6,767,751		(2,328)			5.900	5.811	JD	17,672	397,612	06/15/2007	02/15/2026			
67773#	AF	7	Ohio Valley Electric Corp Sr Nt.....	.....	..	.....	2	1,697,198	109.057	1,850,915	1,697,198	1,697,198					5.900	5.901	JD	4,450	100,135	09/14/2007	02/15/2026			
67773#	AG	5	Ohio Valley Electric Corp Sr Nt.....	.....	..	.....	2	1,710,712	109.053	1,865,580	1,710,712	1,710,712					5.900	5.900	JD	4,486	100,932	12/14/2007	02/15/2026			
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....	LS..	.....	.....	2	4,985,897	117.313	5,766,643	4,915,625	4,961,190		(2,556)			6.210	6.034	JD	25,438	305,260	11/09/2004	12/01/2028			
681919	AS	5	Omnicom Group Inc Sr Nt.....	.....	..	.....	2FE	32,535,770	101.277	29,370,359	29,000,000	29,193,821		(662,327)			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	3,607,692	102.112	3,683,876	3,607,692	3,607,692					5.980	6.025	JAJO	47,343	215,740	07/13/2009	07/12/2016			
682134	AC	5	Omnicom Group Inc Nt.....	.....	..	.....	2FE	17,335,807	106.645	18,300,299	17,160,000	17,278,013		(23,774)			4.450	4.279	FA	288,479	763,620	01/11/2013	08/15/2020			
68233D	AP	2	Oncor Electric Delivery Sr Nt.....	.....	..	.....	2FE	11,683,000	128.237	12,823,680	10,000,000	11,447,861		(48,347)			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	120.075	3,144,764	2,619,000	2,842,996		(27,164)			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	111.145	24,896,435	22,400,000	23,429,366		(353,154)			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	102.655	2,053,108	2,000,000	1,978,238		27,271			6.150	7.678	AO	30,750	123,000	01/26/2009	10/01/2016			
68268N	AE	3	Oneok Partners LP Sr Nt.....	LS..	.....	.....	2FE	19,933,000	110.268	22,053,620	20,000,000	19,972,334		7,298			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	109.113	26,732,710	24,500,000	24,911,273		(165,853)			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	125.409	10,032,744	8,000,000	10,577,642		(68,291)			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	109.978	36,292,839	33,000,000	32,960,146		10,108			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	111.245	17,799,184	16,000,000	16,947,336		(19,479)			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	101.544	4,061,764	4,000,000	3,992,078		2,483			2.375	2.443	JJ	43,806	95,000	07/09/2013	01/15/2019			
68389X	AS	4	Oracle Corp Sr Nt.....	.....	..	.....	1FE	15,080,200	103.438	15,515,700	15,000,000	15,074,365		(8,792)			3.625	3.548	JJ	250,729	543,750	06/25/2014	07/15/2023			
68389X	AW	5	Oracle Corp Sr Nt.....	.....	..	.....	1FE	11,321,800	100.613	10,061,290	10,000,000	11,304,078		(17,722)			4.500	3.745	JJ	216,250	225,000	04/15/2015	07/08/2044			
68389X	BF	1	Oracle Corp Sr Nt.....	.....	..	.....	1FE	10,954,790	94.819	10,430,035	11,000,000	10,955,432		642			4.125	4.149	MN	57,979	239,479	04/28/2015	05/15/2045			
684065	AT	2	Orange & Rockland Utis Inc Deb Ser F.....	.....	..	.....	1FE	5,260,750	119.134	5,956,710	5,000,000	5,170,150		(9,486)			6.500	6.094	JD	27,083	325,000	06/05/2002	12/01/2027			
690768	BF	2	Owens-I.L Inc Deb.....	.....	..	.....	4FE	1,499,730	110.500	1,657,500	1,500,000	1,499,937		24			7.800	7.802	MN	14,950	117,000	05/14/1998	05/15/2018			
690872	AB	2	Owens Brockway Sr Nt.....	.....	..	.....	4FE	18,498,750	97.750	17,350,625	17,750,000	18,446,936		(51,814)			5.375	4.834	AO	201,413	826,854	02/24/2015	01/15/2025			
693304	AL	1	Peco Energy Co 1st Mtg Bd.....	.....	..	.....	1FE	6,172,906	107.448	6,661,795	6,200,000	6,192,257		3,282			5.350	5.412	MS	110,567	331,700	02/26/2009	03/01/2018			
693304	AS	6	Peco Energy Co 1st Mtg.....	.....	..	.....	1FE	14,948,550	98.290	14,743,515	15,000,000	14,950,001		1,057			4.150	4.170	AO	155,625	650,167	09/08/2014	10/01/2044			

SCHEDULE D - PART 1

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

E10.28

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
693304	AT 4		Peco Energy Co 1st Mtg Bd.....	.....	..	.....1	1FE	5,477,450	...99.653	5,480,904	5,500,000	5,477,909	.....	.....	.....459	.....	.....	.....3.150	3.198	AO.....	41,388	.....	09/28/2015.	10/15/2025.
693475	AP 0		PNC Financial Services Group Sub Nt.....	.....	..	.....1	1FE	13,963,180	...102.392	14,334,880	14,000,000	13,968,412	.....	.....	.....3,149	.....	.....	.....3.900	3.932	AO.....	94,033	546,000	04/23/2014.	04/29/2024.
693476	BL 6		PNC Funding Corp Sr Nt.....	.....	..	.....1	1FE	9,945,600	...107.939	10,793,900	10,000,000	9,971,944	.....	.....	.....5,371	.....	.....	.....4.375	4.443	FA.....	170,139	437,500	08/04/2010.	08/11/2020.
69349L	AC 2		PNC Bank NA Sub Bk Nt.....	.....	..	.....1	1FE	4,952,550	...104.868	5,243,415	5,000,000	4,991,374	.....	.....	.....4,688	.....	.....	.....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	...97.264	33,886,673	34,840,000	32,792,944	.....	.....	.....258,784	.....	.....	.....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	...106.041	26,510,125	25,000,000	25,068,870	.....	.....	.....(5,592)	.....	.....	.....4.200	4.165	MN.....	175,000	1,050,000	10/21/2013.	11/01/2025.
69352P	AD 5		PPL Capital Funding Inc Sr Nt.....	.....	..	.....1	2FE	20,994,880	...104.055	21,851,571	21,000,000	20,996,316	.....	.....	.....422	.....	.....	.....4.200	4.203	JD.....	39,200	882,000	06/11/2012.	06/15/2022.
69353R	EU 8		PNC Bank NA Sr Nt.....	.....	..	.....1	1FE	24,983,500	...99.551	24,887,700	25,000,000	24,984,000	.....	.....	.....	.....	.....	.....2.450	2.464	MN.....	98,681	.....	10/29/2015.	11/05/2020.
69362B	AY 8		PSEG Power LLC Sr Nt.....	.....	..	.....2	2FE	6,052,320	...101.730	6,103,782	6,000,000	6,032,482	.....	.....	.....(4,963)	.....	.....	.....4.150	4.043	MS.....	73,317	249,000	09/23/2011.	09/15/2021.
694308	GQ 4		Pacific Gas & Elec Co Sr Nt.....	.....	..	.....2	2FE	31,671,920	...122.200	39,104,064	32,000,000	31,703,263	.....	.....	.....5,529	.....	.....	.....6.250	6.327	MS.....	666,667	2,000,000	03/03/2009.	03/01/2039.
695114	CD 8		Pacificorp 1st Mtg Bd.....	.....	..	.....1	1FE	9,900,500	...117.401	11,740,060	10,000,000	9,912,848	.....	.....	.....2,035	.....	.....	.....5.750	5.822	AO.....	143,750	575,000	05/13/2009.	04/01/2037.
695114	CG 1		Pacificorp 1st Mtg Bd.....	.....	..	.....1	1FE	3,983,800	...123.697	4,947,864	4,000,000	3,985,847	.....	.....	.....298	.....	.....	.....6.250	6.280	AO.....	52,778	250,000	03/02/2009.	10/15/2037.
695114	CH 9		Pacificorp 1st Mtg Bd.....	.....	..	.....1	1FE	3,504,025	...109.002	3,673,371	3,370,000	3,412,402	.....	.....	.....(15,271)	.....	.....	.....5.650	5.115	JJ.....	87,798	190,405	01/20/2009.	07/15/2018.
695114	CJ 5		Pacificorp 1st Mtg Bd.....	.....	..	.....1	1FE	10,158,400	...124.748	12,474,830	10,000,000	10,143,111	.....	.....	.....(2,852)	.....	.....	.....6.350	6.231	JJ.....	292,806	635,000	03/10/2009.	07/15/2038.
695114	CK 2		Pacificorp 1st Mtg Bd.....	.....	..	.....1	1FE	9,934,500	...109.748	10,974,800	10,000,000	9,976,261	.....	.....	.....6,985	.....	.....	.....5.500	5.586	JJ.....	253,611	550,000	01/05/2009.	01/15/2019.
695114	CL 0		Pacificorp 1st Mtg Bd.....	.....	..	.....1	1FE	5,863,320	...121.339	7,280,340	6,000,000	5,877,623	.....	.....	.....2,363	.....	.....	.....6.000	6.167	JJ.....	166,000	360,000	03/02/2009.	01/15/2039.
69512E	GB 5		Pacificorp Secd MT Nt Ser F.....	.....	..	.....1	1FE	1,104,890	...121.585	1,215,853	1,000,000	1,056,956	.....	.....	.....(5,667)	.....	.....	.....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	1FE	10,000,000	...130.180	13,018,049	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).....	.....	O	2	2FE	30,745,855	...102.459	26,709,884	26,068,800	25,783,848	.....	.....	.....28,001	.....	.....(2,936,103)	5.500	5.578	FEB....	1,221,663	1,496,880	03/03/2005.	02/24/2025.
71270Q	EB 8		Peoples United Bank Sr Nt.....	.....	..	.....1	2FE	30,095,816	...98.881	29,970,892	30,310,000	30,107,221	.....	.....	.....8,334	.....	.....	.....4.000	4.093	JJ.....	559,051	484,278	12/17/2015.	07/15/2024.
713448	BS 6		Pepsico Inc Sr Nt.....	.....	..	.....1	1FE	11,690,140	...106.849	11,753,412	11,000,000	11,686,417	.....	.....	.....(3,723)	.....	.....	.....4.875	4.457	MN.....	89,375	268,125	09/16/2015.	11/01/2040.
713448	CG 1		Pepsico Inc Sr Nt.....	.....	..	.....1	1FE	37,506,700	...99.599	37,349,738	37,500,000	37,504,981	.....	.....	.....(646)	.....	.....	.....2.750	2.748	MS.....	343,750	1,031,250	02/25/2013.	03/01/2023.
713448	CZ 9		Pepsico Inc Sr Nt.....	.....	..	.....1	1FE	23,128,910	...105.814	24,337,220	23,000,000	23,128,793	.....	.....	.....(117)	.....	.....	.....4.600	4.565	JJ.....	481,978	.....	09/16/2015.	07/17/2045.
713448	DD 7		Pepsico Inc Sr Nt.....	.....	..	.....1	1FE	4,488,075	...103.295	4,648,289	4,500,000	4,488,115	.....	.....	.....40	.....	.....	.....4.450	4.466	AO.....	42,831	.....	10/08/2015.	04/14/2046.
717081	CY 7		Pfizer Inc Sr Nt.....	.....	LS	1	1FE	41,014,334	...137.716	52,745,151	38,300,000	40,750,922	.....	.....	.....(47,370)	.....	.....	.....7.200	6.645	MS.....	811,960	2,757,600	10/21/2009.	03/15/2039.
717081	DB 6		Pfizer Inc Sr Nt.....	.....	..	.....1	1FE	53,782,602	...112.500	58,263,543	51,790,000	52,558,021	.....	.....	.....(216,940)	.....	.....	.....6.200	5.681	MS.....	945,455	3,210,980	10/08/2009.	03/15/2019.
717081	DQ 3		Pfizer Inc Sr Nt.....	.....	..	.....1	1FE	15,278,017	...106.008	15,530,201	14,650,000	15,177,467	.....	.....	.....(100,551)	.....	.....	.....6.050	3.076	MS.....	224,043	.....	10/05/2015.	03/30/2017.
717081	DT 7		Pfizer Inc Sr Nt.....	.....	..	.....1	1FE	19,841,798	...115.117	22,205,992	19,290,000	19,839,561	.....	.....	.....(2,236)	.....	.....	.....5.600	5.390	MS.....	318,071	.....	10/05/2015.	09/15/2040.
718009	A@ 2		Philadelphia Suburban Corp Sr Nt.....	.....	..	.....2	1	12,100,000	...107.062	12,954,470	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.....	.....	..	.....1	1FE	37,809,213	...109.103	38,185,910	35,000,000	35,935,575	.....	.....	.....(365,737)	.....	.....	.....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.....	.....	..	.....1	1FE	5,248,950	...99.431	4,971,565	5,000,000	5,231,924	.....	.....	.....(4,975)	.....	.....	.....4.375	4.083	MN.....	27,951	218,750	05/17/2012.	11/15/2041.
718172	AV 1		Philip Morris Intl Inc Sr Nt.....	.....	..	.....1	1FE	27,495,720	...98.050	27,454,028	28,000,000	27,624,185	.....	.....	.....46,510	.....	.....	.....2.625	2.833	MS.....	234,792	735,000	02/26/2013.	03/06/2023.
718507	BH 8		Conocophillips Nt.....	.....	..	.....1	1FE	2,726,830	...110.561	2,863,535	2,590,000	2,627,569	.....	.....	.....(13,319)	.....	.....	.....6.650	6.025	JJ.....	79,419	172,235	07/12/2006.	07/15/2018.
718592	AB 4		Phillips-Van Heusen Corp Deb.....	.....	..	.....2	2FE	2,982,690	...113.000	3,390,000	3,000,000	2,991,292	.....	.....	.....776	.....	.....	.....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	...93.768	4,688,380	5,000,000	4,701,400	.....	.....	.....33,446	.....	.....	.....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	...100.042	11,254,669	11,250,000	11,468,254	.....	.....	.....(22,631)	.....	.....	.....4.450	4.161	MS.....	147,406	500,625	09/12/2014.	03/15/2024.
73102Q	AA 4		Polar Tankers Inc Nt.....	.....	..	.....2	1FE	20,055,131	...112.239	22,447,700	20,000,000	20,041,136	.....	.....	.....(5,638)	.....	.....	.....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	2,286,641	...105.213	2,388,292	2,269,964	2,273,560	.....	.....	.....(1,134)	.....	.....	.....5.900	5.834	MJSD..	372	133,928	04/10/2003.	12/31/2018.
737679	DB 3		Potomac Elec Pwr Co Sr Nt.....	.....	..	.....1	1FE	3,876,680	...128.499	5,139,944	4,000,000	3,890,555	.....	.....	.....2,150	.....	.....	.....6.500	6.741	MN.....	33,222	260,000	03/24/2008.	11/15/2037.
74005P	BD 5		Praxair Inc Sr Nt.....	.....	..	.....1	1FE	4,991,900	...89.022	4,451,075	5,000,000	4,992,250	.....	.....	.....350	.....	.....	.....3.550	3.559	MN.....	26,625	177,500	01/29/2015.	11/07/2042.
74005P	BN 3		Praxair Inc Sr Nt.....	.....	..	.....1	1FE	9,961,700	...95.779	9,577,900	10,000,000	9,964,761	.....	.....	.....3,061	.....	.....	.....2.650	2.694	FA.....	107,472	132,500	01/29/2015.	02/05/2025.
74005P	BQ 6		Praxair Inc Sr Nt.....	.....	..	.....1	1FE	6,073,440	...100.247	6,014,808	6,000,000	6,072,014	.....	.....	.....(1,426)	.....	.....	.....3.200	3.058	JJ.....	51,733	.....	10/07/2015.	01/30/2026.
740189	AG 0		Precision Castparts Corp Sr Nt.....	.....	..	.....1	1FE	4,988,850	...96.674	4,833,700	5,000,000	4,991,960	.....	.....	.....1,032	.....	.....	.....2.500	2.525	JJ.....	57,639	125,000	12/18/2012.	01/15/2023.

SCHEDULE D - PART 1

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

E10.29

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
740816	AK	9	President & Fellows of Harvard Sr Nt.....	.....	..	.....	..	.....	.....1FE	5,000,000	97.188	4,859,415	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.....	.....	..	.....	..	.....	.....1	10,500,000	102.350	10,746,757	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.....	.....	..	.....	..	.....	.....1	3,000,000	101.340	3,040,188	3,000,000	3,000,000	.....	.....	.....	.....	3.880	3.880	JJ.....	48,823	116,400	07/30/2014.	07/30/2024.
74273@	AA	1	PRIT Core Realty Hldgs LLC Sr Nt Ser A.....	.....	..	.....	..	.....	.....2	19,878,125	100.816	20,163,115	20,000,000	19,924,885	.....	.....	16,739	.....	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	22,153,484	119.355	20,156,251	16,887,619	19,290,075	.....	.....(485,870)	.....	.....	9.360	3.747	JJ.....	790,341	1,580,681	07/20/2011.	01/01/2021.
74340X	AN	1	Prologis LP Sr Nt.....	.....	..	.....	..	.....	.....2FE	14,362,920	116.366	13,963,968	12,000,000	13,296,419	.....	.....(305,247)	.....	.....	7.375	4.284	AO.....	149,958	885,000	04/18/2012.	10/30/2019.
74340X	AV	3	Prologis LP Sr Nt.....	.....	..	.....	..	.....	.....1	3,998,600	101.046	4,041,828	4,000,000	3,999,180	.....	.....248	.....	.....	2.750	2.757	FA.....	41,556	110,000	08/08/2013.	02/15/2019.
74340X	BE	0	Prologis LP Sr Nt.....	.....	..	.....	..	.....	.....1	11,428,815	99.197	11,407,678	11,500,000	11,429,818	.....	.....1,003	.....	.....	3.750	3.825	MN.....	73,073	.....	10/27/2015.	11/01/2025.
743755	AJ	9	Providence Health & Svc Obl Gr Rev Healt.....	.....	..	.....	..	.....	.....1FE	23,000,000	106.570	24,511,077	23,000,000	23,000,000	.....	.....	.....	.....	4.379	4.379	AO.....	251,793	1,007,170	09/13/2013.	10/01/2023.
74432Q	AQ	8	Prudential Financial Inc MT Nt Ser D.....	.....	..	.....	..	.....	.....2FE	10,389,862	113.117	10,534,568	9,313,000	10,382,450	.....	.....(7,412)	.....	.....	5.700	4.823	JD.....	25,067	265,421	09/17/2015.	12/14/2036.
74432Q	BY	0	Prudential Financial Inc Sr Nt.....	.....	..	.....	..	.....	.....2FE	5,197,600	104.210	5,210,505	5,000,000	5,196,821	.....	.....(779)	.....	.....	5.100	4.840	FA.....	96,333	.....	09/16/2015.	08/15/2043.
74432Q	CA	1	Prudential Financial Inc Sr Nt.....	.....	..	.....	..	.....	.....2FE	18,863,390	99.506	18,864,045	19,000,000	18,864,380	.....	.....	987	.....	4.600	4.645	MN.....	111,678	736,000	09/16/2015.	05/15/2044.
744448	CC	3	Public Svc Co CO 1st Mtg Bd.....	.....	..	.....	..	.....	.....1FE	10,987,310	109.802	12,078,264	11,000,000	10,994,878	.....	.....1,323	.....	.....	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	29,861,100	97.427	29,228,160	30,000,000	29,896,087	.....	.....12,969	.....	.....	2.500	2.553	MS.....	220,833	750,000	03/19/2013.	03/15/2023.
744448	CJ	8	Public Svc Co CO 1st Mtg.....	.....	..	.....	..	.....	.....1	16,884,910	97.378	16,554,328	17,000,000	16,890,596	.....	.....2,195	.....	.....	3.950	3.989	MS.....	197,719	671,500	03/19/2013.	03/15/2043.
744533	C*	9	Public Svc Co OK Sr Nt Ser A.....	.....	..	.....	..	.....	.....2	14,000,000	94.305	13,202,769	14,000,000	14,000,000	.....	.....	3,169	.....	3.170	3.169	MS.....	112,183	274,540	03/31/2015.	03/31/2025.
74456Q	BK	1	Public Svc Elec & Gas Sr Nt.....	.....	..	.....	..	.....	.....1	10,950,800	99.595	10,955,406	11,000,000	10,955,768	.....	.....	4,352	.....	3.050	3.102	MN.....	42,869	342,956	11/04/2014.	11/15/2024.
74456Q	BM	7	Public Svc Elec & Gas Nt Ser K.....	.....	..	.....	..	.....	.....1	964,490	97.914	979,142	1,000,000	964,697	.....	.....207	.....	.....	4.050	4.262	MN.....	6,750	19,013	09/15/2015.	05/01/2045.
74834L	AP	5	Quest Diagnostics Inc Co Gtd Nt.....	.....	..	.....	..	.....	.....2FE	12,756,850	105.999	12,719,844	12,000,000	12,442,905	.....	.....(101,145)	.....	.....	4.750	3.751	JJ.....	239,083	570,000	08/21/2012.	01/30/2020.
74834L	AQ	3	Quest Diagnostics Inc Co Gtd Nt.....	.....	..	.....	..	.....	.....2FE	4,799,400	103.176	5,158,780	5,000,000	4,814,166	.....	.....3,363	.....	.....	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	105.898	25,415,568	24,000,000	23,976,844	.....	.....3,800	.....	.....	4.700	4.721	AO.....	282,000	1,128,000	03/21/2011.	04/01/2021.
74836H	AC	1	Qwestar Pipeline Co Nt.....	.....	..	.....	..	.....	.....1FE	9,767,516	107.381	10,415,947	9,700,000	9,720,378	.....	.....(8,624)	.....	.....	5.830	5.725	JD.....	47,126	565,510	09/08/2009.	02/01/2018.
74836J	AE	3	Qwestar Market Resources Sr Nt.....	.....	..	.....	..	.....	.....3FE	11,492,985	94.000	10,810,000	11,500,000	11,498,364	.....	.....1,012	.....	.....	6.800	6.810	MS.....	260,667	782,000	04/01/2008.	04/01/2018.
74836J	AF	0	Qwestar Market Resources Sr Nt.....	.....	..	.....	..	.....	.....3FE	3,992,880	90.000	3,600,000	4,000,000	3,996,575	.....	.....689	.....	.....	6.800	6.824	MS.....	90,667	272,000	08/24/2009.	03/01/2020.
74837H	AA	4	Qwestar Pipeline Co Nt.....	.....	..	.....	..	.....	.....1FE	21,986,140	133.410	29,350,244	22,000,000	21,987,796	.....	.....217	.....	.....	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	3,516,005	101.309	3,714,667	3,666,667	3,654,287	.....	.....8,585	.....	.....	6.330	5.561	MS.....	71,564	237,905	09/10/2003.	09/10/2016.
751277	AQ	7	Ralston-Purina Group Deb.....	.....	..	.....	..	.....	.....1FE	5,400,913	126.705	4,938,945	3,898,000	4,571,797	.....	.....(91,049)	.....	.....	8.625	5.283	FA.....	127,010	336,203	01/28/2004.	02/15/2022.
75524R	AA	7	RBS Citizens Financial Grp Inc Sr Nt.....	.....	..	.....	..	.....	.....2FE	7,225,157	100.287	7,089,281	7,069,000	7,221,078	.....	.....(4,080)	.....	.....	4.150	3.785	MS.....	75,786	42,932	10/22/2015.	09/28/2022.
758202	AG	0	Reed Elsevier Cap Inc Co Gtd Nt.....	.....	..	.....	..	.....	.....2FE	9,134,280	116.628	10,496,520	9,000,000	9,053,050	.....	.....(14,758)	.....	.....	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	116.682	5,834,080	5,000,000	5,595,930	.....	.....(61,803)	.....	.....	6.625	4.774	AO.....	69,931	331,250	09/29/2010.	10/15/2023.
75820Q	AC	6	Reed Elsevier Cap Inc MT Nt.....	.....	E	.....	..	.....	.....2FE	5,544,581	122.793	6,323,855	5,150,000	5,435,582	.....	.....(22,137)	.....	.....	7.500	6.680	MN.....	49,354	386,250	04/04/2011.	05/15/2025.
760759	AH	3	Republic Services Inc Co Gtd Nt.....	.....	..	.....	..	.....	.....2FE	23,025,513	108.596	24,977,103	23,000,000	23,012,989	.....	.....(2,740)	.....	.....	5.000	4.985	MS.....	383,333	1,150,000	08/05/2010.	03/01/2020.
760759	AK	6	Republic Services Inc Co Gtd Nt.....	.....	..	.....	..	.....	.....2FE	12,839,272	117.186	12,773,241	10,900,000	12,834,513	.....	.....(4,759)	.....	.....	6.200	4.934	MS.....	225,267	.....	11/13/2015.	03/01/2040.
760759	AN	0	Republic Services Inc Sr Nt.....	.....	..	.....	..	.....	.....1	4,732,302	111.857	4,586,137	4,100,000	4,730,003	.....	.....(2,299)	.....	.....	5.700	4.651	MN.....	29,862	116,850	10/22/2015.	05/15/2041.
760759	AQ	3	Republic Services Inc Sr Nt.....	.....	..	.....	..	.....	.....1	5,388,130	96.270	5,294,856	5,500,000	5,390,164	.....	.....2,034	.....	.....	3.200	3.455	MS.....	51,822	.....	10/19/2015.	03/15/2025.
760761	AB	2	Republic Services Inc Co Gtd Nt.....	.....	..	.....	..	.....	.....2FE	57,176,907	110.021	61,429,946	55,835,000	56,455,357	.....	.....(148,726)	.....	.....	5.500	5.166	MS.....	904,217	3,070,925		

SCHEDULE D - PART 1

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

E10.30

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
771196	AS 1		Roche Hldgs Inc Co Gtd Nt.....	.....	..	.....	....1FE	23,917,275	...111.747	24,709,519	22,112,000	22,816,895	.....	(201,326)	.....	.....	6.000	4.899	MS.....	442,240	1,326,720	01/25/2010.	03/01/2019.
771196	BH 4		Roche Hldgs Inc Sr Nt.....	.....	..	....1	1FE	5,413,980	...101.373	5,575,510	5,500,000	5,415,624	.....	1,505	.....	.....	4.000	4.091	MN.....	20,167	220,000	11/13/2014.	11/28/2044.
77519@	AC 4		Rogers Group Inc Sr Nt.....	.....	..	....2	2FE	5,000,000	...100.817	5,040,829	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	98.307	17,184,029	17,480,000	19,140,812	.....	(414,668)	.....	.....	7.875	4.946	FA.....	573,562	1,376,550	07/30/2012.	08/01/2019.
779382	AN 0		Rowan Companies Inc Sr Nt.....	.....	..	.....	....2FE	21,002,798	99.248	19,829,730	19,980,000	20,291,204	.....	(177,206)	.....	.....	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	73.542	13,237,524	18,000,000	18,793,489	.....	(111,263)	.....	.....	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	59.821	6,580,343	11,000,000	10,955,145	.....	724	.....	.....	5.400	5.429	JD.....	49,500	594,000	12/04/2012.	12/01/2042.
780153	AG 7		Royal Caribbean Cruises Ltd Sr Nt.....	.....	..	.....	....3FE	1,785,200	...113.750	1,740,375	1,530,000	1,778,404	.....	(6,796)	.....	.....	7.500	5.600	AO.....	24,225	57,375	07/22/2015.	10/15/2027.
780153	AJ 1		Royal Caribbean Cruises Ltd Sr Nt.....	LS.....	..	.....	....3FE	4,672,500	...108.000	5,670,000	5,250,000	5,076,070	.....	68,519	.....	.....	7.250	8.942	MS.....	112,073	380,625	04/02/2008.	03/15/2018.
780153	AU 6		Royal Caribbean Cruises Ltd Hgh Yld Bd.....	.....	..	.....	....3FE	10,830,433	102.500	10,575,950	10,318,000	10,792,751	.....	(37,681)	.....	.....	5.250	4.464	MN.....	69,217	357,945	08/26/2015.	11/15/2022.
78412F	AL 8		SESI LLC Sr Nt.....	.....	..	....1	2FE	13,217,250	92.813	11,571,925	12,468,000	12,723,507	.....	(193,863)	.....	.....	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	89.000	6,230,000	7,000,000	7,374,125	.....	(124,670)	.....	.....	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	97.500	4,875,000	5,000,000	5,000,000	.....	.....	.....	.....	8.875	8.875	FA.....	184,896	443,750	07/24/2012.	08/01/2020.
78532*	AD 5		Sabine Mining Co Sec Nt.....	.....	..	....2	2	16,500,000	102.846	16,969,612	16,500,000	16,500,000	.....	.....	.....	.....	4.580	4.580	FA.....	272,892	755,700	02/21/2012.	02/21/2032.
785592	AE 6		Sabine Pass Liquefaction Sec Nt.....	.....	..	....3FE	3FE	16,753,349	92.000	15,180,000	16,500,000	16,696,571	.....	(33,144)	.....	.....	5.625	5.353	FA.....	386,719	928,125	03/19/2014.	02/01/2021.
78573A	AC 4		SABMiller Holdings Inc Nt.....	.....	..	....1FE	1FE	993,350	...101.569	1,015,687	1,000,000	993,770	.....	115	.....	.....	4.950	4.993	JD.....	22,825	49,500	01/10/2012.	01/15/2042.
79546V	AJ 5		Sally Holdings Sr Nt.....	.....	..	....1	3FE	9,878,750	103.500	9,832,500	9,500,000	9,854,530	.....	(24,220)	.....	.....	5.750	4.762	JD.....	45,521	273,125	09/08/2015.	06/01/2022.
80282K	AA 4		Santander Holdings USA Sr Nt.....	.....	..	....2FE	2FE	30,373,312	100.877	30,263,190	30,000,000	30,024,380	.....	(79,946)	.....	.....	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	1FE	3,170,940	130.179	3,905,355	3,000,000	3,149,723	.....	(3,235)	.....	.....	6.550	6.131	MS.....	57,858	196,500	11/02/2007.	09/15/2037.
80689*	AL 4		Schnuck Markets Inc Sr Nt.....	.....	..	....2	4	9,818,182	98.723	9,692,787	9,818,182	9,818,182	.....	.....	.....	.....	6.160	6.160	AO.....	136,080	604,800	10/10/2006.	10/10/2021.
81683R	AJ 3		Seminole Tribe of Florida Sub Nt Ser 200.....	.....	..	....2FE	2FE	14,260,000	103.000	14,687,800	14,260,000	14,260,000	.....	.....	.....	.....	7.804	7.804	AO.....	278,213	1,112,850	09/28/2007.	10/01/2020.
82967N	AJ 7		Sirius XM Radio Inc Nt.....	.....	..	....1	3FE	3,258,125	101.000	3,282,500	3,250,000	3,257,399	.....	(726)	.....	.....	4.250	4.148	MN.....	17,649	69,063	09/09/2015.	05/15/2020.
82967N	AQ 1		Sirius XM Radio Inc Nt.....	.....	..	....1	3FE	2,102,500	104.750	2,095,000	2,000,000	2,090,182	.....	(12,318)	.....	.....	5.875	3.619	AO.....	29,375	58,750	09/09/2015.	10/01/2020.
832696	AH 1		Smucker JM Co Sr Nt.....	.....	..	....2FE	2FE	2,956,335	99.495	2,984,856	3,000,000	2,957,710	.....	1,375	.....	.....	3.000	3.253	MS.....	26,500	.....	10/13/2015.	03/15/2022.
832696	AK 4		Smucker JM Co Sr Nt.....	.....	..	....2FE	2FE	28,629,093	99.458	28,842,936	29,000,000	28,636,654	.....	7,561	.....	.....	3.500	3.661	MS.....	298,861	.....	10/13/2015.	03/15/2025.
832696	AP 3		Smucker JM Co Sr Nt.....	.....	..	....2FE	2FE	15,141,782	97.356	15,832,033	16,262,000	15,145,879	.....	4,097	.....	.....	4.375	4.814	MS.....	209,486	.....	10/19/2015.	03/15/2045.
83379#	AB 1		Sodexo Inc Gtd Sr Nt Ser B.....	.....	..	....1	1	5,175,000	101.329	5,066,473	5,000,000	5,158,215	.....	(16,785)	.....	.....	3.440	2.779	MS.....	55,900	86,000	05/26/2015.	03/04/2021.
83379#	AC 9		Sodexo Inc Gtd Sr Nt Ser C.....	.....	..	....1	1	18,184,170	102.395	18,431,141	18,000,000	18,173,242	.....	(10,928)	.....	.....	3.990	3.849	MS.....	233,415	658,350	05/26/2015.	03/04/2024.
83413U	A* 1		Solar Capital Sr Nt.....	.....	..	....2	2	12,500,000	104.479	13,059,919	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.....	.....	..	....2FE	2FE	55,000,000	111.082	61,094,990	55,000,000	55,000,000	.....	.....	.....	.....	5.375	5.375	JD.....	8,212	2,956,250	06/20/2013.	06/30/2035.
834423	AA 3		Solvay Finance Sr Nt.....	.....	..	....1	2FE	4,999,300	99.196	4,959,815	5,000,000	4,999,310	.....	10	.....	.....	3.400	3.403	JD.....	13,222	.....	11/30/2015.	12/03/2020.
837004	CC 2		South Carolina El & Gas Co 1st Mtg Bd.....	.....	..	....1FE	1FE	17,029,160	112.453	17,992,448	16,000,000	16,361,052	.....	(116,124)	.....	.....	6.500	5.620	MN.....	173,333	1,040,000	06/15/2009.	11/01/2018.
842400	FJ 7		Southern CA Edison Co 1st Ref Mtg Bd.....	.....	..	....1FE	1FE	6,331,800	108.951	6,537,030	6,000,000	6,108,662	.....	(38,050)	.....	.....	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	1FE	5,898,900	123.875	7,432,524	6,000,000	5,908,877	.....	1,733	.....	.....	6.050	6.174	MS.....	106,883	363,000	03/25/2009.	03/15/2039.
842400	FR 9		Southern CA Edison Co 1st Mtg.....	.....	..	....1	1FE	5,700,335	105.799	5,641,187	5,332,000	5,680,785	.....	(19,549)	.....	.....	3.875	2.517	JD.....	17,218	103,308	09/03/2015.	06/01/2021.
842400	GD 9		Southern CA Edison Co 1st Mtg Bd Ser B.....	.....	..	....1	1FE	1,960,900	98.062	1,961,232	2,000,000	1,962,781	.....	1,881	.....	.....	2.400	2.734	FA.....	20,000	.....	08/27/2015.	02/01/2022.
842434	CK 6		Southern CA Gas Co Nt.....	.....	..	....1	1FE	14,925,150	93.238	13,985,745	15,000,000	14,929,793	.....	1,500	.....	.....	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	100.842	12,605,263	12,500,000	12,459,470	.....	4,003	.....	.....	3.150	3.193	MS.....	115,938	398,125	09/08/2014.	09/15/2024.
842587	CJ 4		Southern Co Sr Nt.....	.....	..	....2FE	2FE	7,983,840	100.778	8,062,240	8,000,000	7,991,167	.....	3,162	.....	.....	2.450	2.493	MS.....	65,333	196,000	08/21/2013.	09/01/2018.
843163	AP 1		Southern IN Gas & Elec Co 1st Mtg Bd.....	.....	..	....1FE	1FE	1,531,936	102.758	1,644,130	1,600,000	1,597,301	.....	6,117	.....	.....	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	1FE	5,277,670	123.301	6,165,055	5,000,000	5,184,649	.....	(13,485)	.....	.....	7.690	7.200	MN.....	49,131	384,500	04/17/2001.	05/15/2025.
844895	AL 6		Southwest Gas Corp Deb.....	.....	..	....1FE	1FE	2,242,845	134.641	3,029,427	2,250,000	2,245,558	.....	259	.....	.....	8.000	8.028	FA.....	75,000	180,000	07/31/1996.	08/01/2026.

SCHEDULE D - PART 1

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

E10.31

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	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
845743	BM	4	Southwestern Pub Svc Co Sr Nt.....	.....	.....	.....	.....	.....1FE	2,514,720	117.764	2,355,272	2,000,000	2,214,162	.....	.....(66,928)	.....	.....	.....	.....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	112.865	54,976,298	48,710,000	51,939,711	.....	.....(1,214,443)	.....	.....	.....	.....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	105.842	10,584,200	10,000,000	10,528,320	.....	.....(217,091)	.....	.....	.....	.....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	96.868	47,465,173	49,000,000	49,342,864	.....	.....(36,311)	.....	.....	.....4.750	4.641	MS.....	685,319	2,327,500	04/02/2014.	03/15/2024.
84756N	AE	9	Spectra Energy Partners Nt.....	.....	.....	.....	.....	.....1	2FE	4,304,120	95.488	3,819,532	4,000,000	4,295,175	.....	.....(4,660)	.....	.....	.....5.950	5.428	MS.....	63,467	238,000	12/09/2013.	09/25/2043.
84762L	AR	6	Spectrum Brands Inc Sr Nt.....	.....	.....	.....	.....	.....1	4FE	1,556,250	104.000	1,560,000	1,500,000	1,553,291	.....	.....(2,959)	.....	.....	.....6.125	5.503	JD.....	4,083	45,938	07/01/2015.	12/15/2024.
84762L	AT	2	Spectrum Brands Inc Sr Nt.....	.....	.....	.....	.....	.....1	4FE	9,668,125	102.500	9,481,250	9,250,000	9,656,228	.....	.....(11,897)	.....	.....	.....5.750	5.030	JJ.....	326,512	.....	10/30/2015.	07/15/2025.
85253#	AF	8	STAG Industrial Sr Nt.....	.....	.....	.....	.....	.....2Z	25,000,000	98.083	24,520,753	25,000,000	25,000,000	.....	.....	.....	.....	.....	.....3.980	3.980	JJ.....	44,222	.....	12/15/2015.	01/05/2023.
854502	AC	5	Stanley Black & Decker Inc Co Gtd Nt.....	.....	.....	.....	.....	.....1	1FE	23,975,520	101.837	24,440,856	24,000,000	23,984,677	.....	.....2,300	.....	.....	.....3.400	3.412	JD.....	68,000	816,000	11/17/2011.	12/01/2021.
857477	AG	8	State Street Corp Sr Nt.....	.....	.....	.....	.....	.....1FE	6,063,542	108.487	6,021,045	5,550,000	6,038,881	.....	.....(24,661)	.....	.....	.....	.....4.375	2.549	MS.....	76,891	.....	09/16/2015.	03/07/2021.
857477	AT	0	State Street Corp Sr Nt.....	.....	.....	.....	.....	.....1FE	25,598,937	103.143	26,146,649	25,350,000	25,593,406	.....	.....(5,532)	.....	.....	.....	.....3.550	3.432	FA.....	332,472	.....	09/16/2015.	08/18/2025.
85915#	AD	3	Stericycle Inc Sr Nt Ser A.....	.....	.....	.....	.....	.....1	.....	.....15,000,000	102.621	15,393,171	15,000,000	15,000,000	.....	.....	.....	.....	.....3.890	3.890	AO.....	123,183	591,000	10/15/2010.	10/15/2017.
85915#	AE	1	Stericycle Inc Sr Nt Ser B.....	.....	.....	.....	.....	.....1	.....	.....5,000,000	106.146	5,307,317	5,000,000	5,000,000	.....	.....	.....	.....	.....4.470	4.470	AO.....	47,183	226,000	10/15/2010.	10/15/2020.
85915#	AH	4	Stericycle Inc Sr Nt Ser A.....	.....	.....	.....	.....	.....1	.....	.....15,000,000	95.990	14,398,540	15,000,000	15,000,000	.....	.....	.....	.....	.....2.720	2.720	JJ.....	171,133	7,500	07/31/2015.	07/01/2022.
85915#	AK	7	Stericycle Inc Sr Nt Ser A.....	.....	.....	.....	.....	.....1Z	25,000,000	98.025	24,506,207	25,000,000	25,000,000	.....	.....	.....	.....	.....	.....2.890	2.890	AO.....	180,625	.....	10/01/2015.	10/01/2021.
863871	AM	1	Student Loan Mktg Assn Bd Zero Cpn.....	.....	.....	.....	@.....	.....3FE	2,402,344	83.746	37,685,565	45,000,000	25,902,673	.....	.....8,343	2,032,959	.....	.....	.....	.....	N/A.....	.....	.....	08/25/1987.	10/03/2022.
86723C	AC	2	Suncoke Energy Part LP/FI Sr Nt.....	.....	.....	.....	.....	.....1	3FE	5,906,250	62.000	3,487,500	5,625,000	5,838,429	.....	.....(60,984)	.....	.....	.....7.375	6.009	FA.....	172,852	414,844	11/13/2014.	02/01/2020.
86765B	AE	9	Sunoco Logistics Ptnrs Op LP Nt.....	.....	.....	.....	.....	.....2FE	6,376,715	101.434	6,359,924	6,270,000	6,275,535	.....	.....(14,389)	.....	.....	.....	.....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	103.723	14,521,276	14,000,000	13,983,299	.....	.....3,516	.....	.....	.....	.....5.500	5.533	FA.....	290,889	770,000	02/12/2010.	02/15/2020.
869049	AE	6	Susa Partnership LP Deb.....	.....	.....	.....	.....	.....1FE	5,010,000	133.042	6,652,085	5,000,000	5,006,642	.....	.....(336)	.....	.....	.....	.....7.500	7.483	JD.....	31,250	375,000	12/03/1997.	12/01/2027.
870836	AC	7	Swiss Bank Corp-NY Sub Nt.....	.....	.....	.....	.....	.....2FE	28,575,020	125.876	28,951,411	23,000,000	27,829,147	.....	.....(392,366)	.....	.....	.....	.....7.500	4.738	JJ.....	795,417	1,725,000	01/17/2014.	07/15/2025.
87083K	AM	4	Swiss Bank Corp-NY Sub Nt.....	.....	.....	.....	.....	.....2FE	9,056,240	106.999	8,559,952	8,000,000	8,277,301	.....	.....(179,829)	.....	.....	.....	.....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	109.270	17,483,200	16,000,000	15,971,717	.....	.....7,842	.....	.....	.....	.....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	120.400	27,932,730	23,200,000	23,322,282	.....	.....(2,415)	.....	.....	.....	.....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	97.131	51,479,218	53,000,000	52,805,489	.....	.....27,264	.....	.....	.....	.....2.600	2.662	JD.....	72,728	1,378,000	06/06/2012.	06/12/2022.
871829	AX	5	Sysco Corp Sr Nt.....	.....	.....	.....	.....	.....1	1FE	3,992,360	100.158	4,006,328	4,000,000	3,992,733	.....	.....373	.....	.....	.....2.600	2.641	AO.....	26,867	.....	09/23/2015.	10/01/2020.
871829	AZ	0	Sysco Corp Sr Nt.....	.....	.....	.....	.....	.....1	1FE	3,000,000	101.372	3,041,148	3,000,000	3,000,000	.....	.....	.....	.....	.....3.750	3.750	AO.....	29,063	.....	09/23/2015.	10/01/2025.
872287	AF	4	TCI Communications Inc Deb.....	.....	.....	.....	.....	.....1FE	2,451,860	135.150	2,702,996	2,000,000	2,289,431	.....	.....(20,343)	.....	.....	.....	.....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	103.000	10,300,000	10,000,000	10,018,678	.....	.....(5,068)	.....	.....	.....6.250	6.185	AO.....	156,250	625,000	09/29/2014.	04/01/2021.
87305Q	CA	7	TTX Co Nt.....	.....	.....	.....	.....	.....1	.....	.....2,973,660	101.965	3,058,962	3,000,000	2,998,442	.....	.....3,291	.....	.....	.....6.050	6.168	JD.....	8,067	181,500	06/15/2006.	06/15/2016.
87305Q	CJ	8	TTX Co Sr Nt.....	.....	.....	.....	.....	.....1	1FE	14,879,250	87.862	13,179,300	15,000,000	14,881,204	.....	.....1,954	.....	.....	.....3.900	3.946	FA.....	243,750	290,875	01/26/2015.	02/01/2045.
87875U	AJ	1	Teco Finance Inc Co Gtd Nt.....	.....	.....	.....	.....	.....2FE	4,993,400	100.485	5,024,230	5,000,000	4,999,751	.....	.....1,201	.....	.....	.....	.....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	107.377	22,012,306	20,500,000	20,458,887	.....	.....8,532	.....	.....	.....	.....5.150	5.204	MS.....	310,860	1,055,750	03/12/2010.	03/15/2020.
88031R	AA	6	Tenaska Alabama II Partners LP Sr Sec Nt.....	.....	.....	.....	.....	.....2	2FE	7,089,925	105.450	7,476,312	7,089,925	7,089,925	.....	.....	.....	.....	.....6.125	6.172	MJSD..	1,206	434,258	10/09/2003.	03/30/2023.
88224P	JS	9	Texas Capital Bk NA Sr Nt.....	.....	.....	.....	.....	.....2FE																	

SCHEDULE D - PART 1

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

E10.32

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
887315	BJ	7	Time Warner Companies Inc Deb.....	.....	..	.....	..	.....	..2FE	7,670,190	...109.477	7,663,383	7,000,000	7,132,743	.....	.....	(68,344)	.....	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	...118.598	4,150,941	3,500,000	3,470,231	.....	.....	1,529	.....	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	...117.069	17,560,305	15,000,000	17,766,610	.....	.....	(145,246)	.....	6.625	4.746	MN	.....	126,979	993,750	02/11/2014	05/15/2029
887317	AF	2	Time Warner Inc Co Gtd Nt.....	.....	..	.....	..	.....	..2FE	44,851,500	...108.118	48,653,235	45,000,000	44,928,948	.....	.....	14,855	.....	4.875	4.917	MS	.....	645,938	2,193,750	03/03/2010	03/15/2020
887317	AH	8	Time Warner Inc Co Gtd Nt.....	.....	..	.....	..	.....	..2FE	5,535,350	...108.014	5,400,700	5,000,000	5,532,396	.....	.....	(2,954)	.....	6.100	5.318	JJ	.....	140,639	.....	09/02/2015	07/15/2040
887317	AL	9	Time Warner Inc Co Gtd Nt.....	.....	..	.....	..	.....	..2FE	8,910,240	...111.057	8,884,584	8,000,000	8,890,712	.....	.....	(11,123)	.....	6.250	5.434	MS	.....	127,778	406,250	09/02/2015	03/29/2041
887317	AS	4	Time Warner Inc Sr Nt.....	.....	..	.....	..	.....	..2FE	4,679,595	...99.856	4,493,498	4,500,000	4,674,821	.....	.....	(2,787)	.....	5.350	5.088	JD	.....	10,700	240,750	02/12/2014	12/15/2043
887317	AW	5	Time Warner Inc Sr Nt.....	.....	LS	..	.....	1	..2FE	4,988,000	...97.348	4,867,395	5,000,000	4,988,758	.....	.....	758	.....	3.600	3.628	JJ	.....	103,500	.....	05/28/2015	07/15/2025
887317	AX	3	Time Warner Inc Sr Nt.....	.....	..	.....	..	1	..2FE	14,989,350	...95.225	14,283,735	15,000,000	14,990,531	.....	.....	1,181	.....	4.850	4.854	JJ	.....	418,313	.....	05/28/2015	07/15/2045
88732J	AL	2	Time Warner Cable Inc Sr Nt.....	.....	..	.....	..	.....	..2FE	11,503,475	...109.105	12,547,098	11,500,000	11,501,221	.....	.....	(437)	.....	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	...108.416	5,420,790	5,000,000	5,101,894	.....	.....	(1,800)	.....	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	...105.856	15,878,430	15,000,000	14,931,725	.....	.....	14,678	.....	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	33,042,759	...110.259	36,432,483	33,042,759	33,042,759	.....	.....	.....	.....	5.750	5.749	MS	.....	480,267	1,899,959	02/16/2012	09/30/2039
89054X	AB	1	Topaz Solar Farms LLC Nt.....	.....	..	.....	..	.....	..2FE	13,081,797	...103.225	13,503,620	13,081,797	13,081,797	.....	.....	.....	.....	4.875	4.875	MS	.....	161,206	637,738	04/10/2013	09/30/2039
891490	AR	5	Tosco Corp Deb.....	.....	..	.....	..	.....	..1FE	2,371,636	...122.150	2,442,992	2,000,000	2,243,989	.....	.....	(15,046)	.....	7.800	6.250	JJ	.....	78,000	156,000	07/01/2004	01/01/2027
89233P	4C	7	Toyota Motor Credit Corp MT Nt.....	.....	..	.....	..	.....	..1FE	7,689,443	...108.806	7,913,489	7,273,000	7,498,790	.....	.....	(45,715)	.....	4.500	3.738	JD	.....	12,728	327,285	07/20/2011	06/17/2020
89233P	4S	2	Toyota Motor Credit Corp Sr Nt.....	.....	..	.....	..	.....	..1FE	4,144,756	...107.924	4,155,089	3,850,000	4,018,509	.....	.....	(30,342)	.....	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	...103.262	30,978,450	30,000,000	29,928,532	.....	.....	10,532	.....	3.300	3.344	JJ	.....	464,750	990,000	01/09/2012	01/12/2022
893570	BY	6	Transcontinental Gas P L Corp Sr Nt.....	.....	..	.....	..	.....	..2FE	13,882,515	...108.142	16,221,240	15,000,000	14,643,409	.....	.....	128,669	.....	6.050	7.123	JD	.....	40,333	907,500	09/30/2008	06/15/2018
89615#	AH	9	Trident Seafoods Corp Sr Sec Nt.....	.....	..	.....	..	.....	..3	23,000,000	...102.500	23,575,106	23,000,000	23,000,000	.....	.....	.....	.....	5.960	5.960	MS	.....	380,778	1,370,800	09/21/2006	09/21/2016
896516	AA	9	Trinity Health Corp Nt.....	.....	..	.....	..	.....	..1FE	9,990,100	...94.783	9,478,280	10,000,000	9,990,100	.....	.....	.....	.....	4.125	4.131	JD	.....	34,375	331,146	02/05/2015	12/01/2045
896678	AD	1	Trinova Corp Deb (Aeroquip-Vickers-now).....	.....	..	.....	..	.....	..1FE	988,090	...128.429	1,284,288	1,000,000	992,665	.....	.....	438	.....	7.875	7.980	JD	.....	6,563	78,750	05/29/1996	06/01/2026
90131H	AN	5	21st Century Fox America Sr Nt.....	.....	..	.....	..	.....	..2FE	20,625,586	...113.584	21,580,884	19,000,000	20,339,847	.....	.....	(285,739)	.....	6.900	4.484	MS	.....	437,000	655,500	04/06/2015	03/01/2019
90131H	AP	0	21st Century Fox America Sr Nt.....	.....	..	.....	..	.....	..2FE	7,639,276	...111.841	8,388,105	7,500,000	7,622,816	.....	.....	(16,461)	.....	5.650	5.246	FA	.....	160,083	211,875	04/06/2015	08/15/2020
90131H	AT	2	21st Century Fox America Sr Nt.....	.....	..	.....	..	.....	..2FE	5,180,073	...123.750	6,187,520	5,000,000	5,169,671	.....	.....	(10,402)	.....	7.750	7.188	JJ	.....	173,299	193,750	04/06/2015	01/20/2024
90131H	BA	2	21st Century Fox America Sr Nt.....	.....	..	.....	..	.....	..2FE	5,357,568	...119.770	5,988,520	5,000,000	5,344,599	.....	.....	(12,969)	.....	7.300	6.480	AO	.....	61,847	365,000	04/06/2015	04/30/2028
90131H	BF	1	21st Century Fox America Sr Nt.....	.....	..	.....	..	.....	..2FE	26,828,964	...113.544	29,521,544	26,000,000	26,814,751	.....	.....	(14,214)	.....	6.200	5.923	JD	.....	71,644	1,612,000	04/06/2015	12/15/2034
90131H	BQ	7	21st Century Fox America Sr Nt.....	.....	..	.....	..	.....	..2FE	30,028,298	...112.373	32,588,083	29,000,000	30,016,736	.....	.....	(11,563)	.....	6.150	5.875	FA	.....	673,767	891,750	04/06/2015	02/15/2041
90131H	BU	8	21st Century Fox America Sr Nt.....	.....	..	.....	..	1	..2FE	5,985,660	...99.752	5,985,126	6,000,000	5,985,883	.....	.....	223	.....	3.700	3.729	AO	.....	43,167	.....	10/14/2015	10/15/2025
902494	AX	1	Tyson Foods Inc Sr Nt.....	.....	..	.....	..	1	..2FE	35,305,578	...102.671	35,699,699	34,771,000	35,244,156	.....	.....	(47,049)	.....	3.950	3.759	FA	.....	518,861	1,400,161	09/04/2014	08/15/2024
902494	AY	9	Tyson Foods Inc Sr Nt.....	.....	..	.....	..	1	..2FE	24,776,910	...104.420	25,060,848	24,000,000	24,761,292	.....	.....	(12,858)	.....	5.150	4.936	FA	.....	466,933	1,260,033	09/11/2014	08/15/2044
90261X	BY	7	Swiss Bank Corp-NY Sub Nt.....	.....	..	.....	..	.....	..2FE	42,821,650	...102.223	40,889,240	40,000,000	40,317,748	.....	.....	(572,640)	.....	5.875	4.364	JJ	.....	1,083,611	2,350,000	04/06/2011	07/15/2016
90261X	HK	1	Swiss Bank Corp-NY Sr Nt.....	.....	E	.....	..	.....	..1FE	2,988,840	...99.883	2,996,484	3,000,000	2,990,174	.....	.....	1,334	.....	2.350	2.432	MS	.....	18,604	35,250	05/27/2015	03/26/2020
90265E	AG	5	UDR Inc Co Gtd Nt.....	.....	..	.....	..	1	..2FE	25,353,910	...106.606	26,651,450	25,000,000	25,249,721	.....	.....	(40,491)	.....	4.625	4.416	JJ	.....	549,219	1,156,250	01/18/2013	01/10/2022
90265E	AH	3	UDR Inc Nt.....	.....	..	.....	..	1	..2FE	7,498,575	...103.298	7,747,350	7,500,000	7,499,021	.....	.....	185	.....	3.700	3.703	AO	.....	69,375	277,500	09/19/2013	10/01/2020
90265E	AK	6	UDR Inc Sr Nt.....	.....	..	.....	..	.....	..2FE	7,981,600	...100.953	8,076,200	8,000,000	7,982,038	.....	.....	438	.....	4.000	4.028	AO	.....	88,000	.....	09/15/2015	10/01/2025
902905	AL	2	USX Marathon Group Deb.....	.....	..	.....	..	.....	..2FE	2,120,112	...113.433	2,183,578	1,925,000	2,043,427	.....	.....	(13,715)	.....	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	...107.823	1,698,208	1,575,000	1,728,491	.....	.....	(15,369)	.....	8.125	6.471	JJ	.....	59,008	127,969	06/29/2004	07/15/2023
90346Y	AE	9	US Shipping Corp Term Ln B2 Nt 1.....	.....	..	.....	..	.....	..4FE	1,969,683	...92.000	1,820,366	1,978,659	1,970,011	.....	.....	327	.....	5.250	5.319	MJSD	.....	289	.....	12/31/2015	05/27/2021
904764	AK	3	Unilever Cap Corp Co Gtd Nt.....	.....	..	.....	..	.....	..1FE	12,553,823	...108.846	13,823,429	12,700,000	12,646,272	.....	.....	15,551	.....	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	...101.668	4,066,724	4,000,000	3,999,258	.....	.....	1,984	.....	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	...118.932	3,567,954	3,000,000	3,074,151	.....	.....	(5,370)	.....	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	...106.827	5,341,330	5,000,000	5,117,908	.....	.....	(76,621)	.....	6.400	4.702	JD	.....	14,222	320,000	09/04/2009	06/15/2017

SCHEDULE D - PART 1

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

E10.33

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
906548	CG	5	Union Elec Co 1st Mtg Bd.....			.....	..	.....	....1FE	...15,007,440	...113.633	17,044,950	15,000,000	15,003,541	.....	.....(1,006)	.....	.....	.....6.700	6.691	FA.....	418,750	1,005,000	06/12/2008.	02/01/2019.
906548	CL	4	Union Elec Co 1st Mtg.....			.....	..	.....1	1FE	...14,964,600	...90.160	13,523,940	15,000,000	14,965,214	.....	.....614	.....	.....	.....3.650	3.663	AO.....	115,583	287,438	03/31/2015.	04/15/2045.
907818	CZ	9	Union Pacific Corp Sr Nt.....			.....	..	.....	....1FE	...9,809,000	...107.660	10,766,040	10,000,000	...9,949,270	.....	.....24,889	.....	.....	.....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	...113.274	11,327,350	10,000,000	11,673,032	.....	.....(386,741)	.....	.....	.....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	...101.481	17,632,324	17,375,000	...17,367,080	.....	.....712	.....	.....	.....3.250	3.256	JJ.....	260,384	522,336	08/11/2014.	01/15/2025.
907818	ED	6	Union Pacific Corp Sr Nt.....			.....	..	.....1	1FE	...10,195,600	...101.609	10,160,940	10,000,000	...10,192,951	.....	.....(2,649)	.....	.....	.....3.250	3.012	FA.....	173,333	.....	10/26/2015.	08/15/2025.
907818	EF	1	Union Pacific Corp Sr Nt.....			.....	..	.....1	1FE	...36,678,835	...96.754	35,798,869	37,000,000	...36,679,578	.....	.....743	.....	.....	.....4.050	4.100	MN.....	258,075	.....	12/03/2015.	11/15/2045.
90982P	AA	5	United Cities Gas Co Nt Ser A.....			.....	..	.....	....1FE	...4,175,261	...111.604	4,464,144	4,000,000	...4,108,743	.....	.....(7,660)	.....	.....	.....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	...104.473	2,089,468	2,000,000	...2,097,742	.....	.....(38,993)	.....	.....	.....4.250	2.162	JD.....	7,083	85,000	01/17/2013.	06/01/2018.
911308	AA	2	United Parcel Service Deb.....			.....	..	.....	....1FE	...9,407,690	...123.999	8,679,909	7,000,000	...7,866,245	.....	.....(178,187)	.....	.....	.....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	...110.347	31,448,810	28,500,000	...31,285,407	.....	.....(820,791)	.....	.....	.....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	...121.842	18,459,078	15,150,000	...19,417,429	.....	.....(112,219)	.....	.....	.....6.125	4.183	JJ.....	427,882	927,938	05/19/2014.	07/15/2038.
913017	BQ	1	United Technologies Corp Sr Nt.....			.....	..	.....	....1FE	...51,141,182	...111.518	53,082,568	47,600,000	...48,913,373	.....	.....(383,723)	.....	.....	.....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	...117.217	11,721,670	10,000,000	...12,020,591	.....	.....(46,143)	.....	.....	.....5.700	4.345	AO.....	120,333	570,000	09/15/2014.	04/15/2040.
913017	BT	5	United Technologies Corp Sr Nt.....			.....	..	.....	....1FE	...43,502,230	...100.704	41,288,558	41,000,000	...43,463,706	.....	.....(49,131)	.....	.....	.....4.500	4.115	JD.....	153,750	1,822,500	07/08/2015.	06/01/2042.
913017	BV	0	United Technologies Corp Sr Nt.....			.....	..	.....	....1FE	...12,490,375	...101.775	12,721,913	12,500,000	...12,493,490	.....	.....903	.....	.....	.....3.100	3.109	JD.....	32,292	387,500	05/24/2012.	06/01/2022.
913017	CA	5	United Technologies Corp Sr Nt.....			.....	..	.....	....1FE	...8,824,917	...95.547	8,790,352	9,200,000	...8,828,489	.....	.....3,572	.....	.....	.....4.150	4.396	MN.....	48,786	202,566	07/08/2015.	05/15/2045.
91324P	BU	5	UnitedHealth Group Inc Sr Nt.....			.....	..	.....1	1FE	...5,209,450	...101.496	5,074,790	5,000,000	...5,198,237	.....	.....(4,206)	.....	.....	.....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	...99.872	13,101,156	13,118,000	...13,187,673	.....	.....(10,557)	.....	.....	.....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	...98.022	9,076,593	9,000,000	...9,076,593	.....	.....(10,061)	.....	.....	.....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	...93.076	4,653,805	5,000,000	...4,893,097	.....	.....2,167	.....	.....	.....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	...97.108	23,305,992	24,000,000	...23,691,075	.....	.....5,860	.....	.....	.....4.250	4.331	MS.....	300,333	1,020,000	02/25/2013.	03/15/2043.
914744	AD	9	Univ of Notre Dame Nt.....			.....	..	.....2	1FE	...10,000,000	...93.304	9,330,400	10,000,000	...10,000,000	.....	.....	.....	.....3.438	3.438	FA.....	129,880	194,820	01/13/2015.	02/15/2045.	
918005	AT	6	Aquila Inc Sr Nt.....			.....	..	.....	....2FE	...2,041,420	...124.842	2,496,834	2,000,000	...2,017,217	.....	.....(2,215)	.....	.....	.....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	...1,207,266	...101.992	1,231,995	1,207,930	...1,207,696	.....	.....	.....	.....7.944	7.944	AO.....	23,989	95,958	06/27/2002.	10/01/2016.	
91911X	AM	6	Valeant Pharmaceuticals Intl Co Gtd Nt.....			.....	..	.....1	4FE	...9,093,750	...99.750	9,975,000	10,000,000	...9,442,317	.....	.....91,939	.....	.....	.....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	...96.500	7,720,000	8,000,000	...7,390,966	.....	.....81,594	.....	.....	.....6.750	8.481	FA.....	204,000	540,000	08/19/2011.	08/15/2021.
92343V	AF	1	Verizon Communications Inc Sr Nt.....			.....	..	.....	....2FE	...6,382,508	...112.255	7,534,562	6,712,000	...6,417,652	.....	.....6,185	.....	.....	.....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	...114.041	11,404,120	10,000,000	...9,915,923	.....	.....1,678	.....	.....	.....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	...107.729	8,079,675	7,500,000	...7,495,259	.....	.....2,052	.....	.....	.....5.500	5.532	FA.....	155,833	412,500	02/07/2008.	02/15/2018.
92343V	AP	9	Verizon Communications Inc Bd.....			.....	..	.....	....2FE	...8,182,245	...119.542	9,907,633	8,288,000	...8,193,317	.....	.....1,730	.....	.....	.....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	...112.503	10,125,306	9,000,000	...9,702,069	.....	.....(204,241)	.....	.....	.....6.350	3.741	AO.....	142,875	571,500	06/09/2014.	04/01/2019.
92343V	BR	4	Verizon Communications Inc Sr Nt.....			.....	..	.....	....2FE	...51,831,520	...109.933	57,164,952	52,000,000	...51,862,666	.....	.....14,096	.....	.....	.....5.150	5.192	MS.....	788,522	2,678,000	09/11/2013.	09/15/2023.
92343V	BT	0	Verizon Communications Inc Sr Nt.....			LS..	..	.....	....2FE	...31,542,250	...118.721	36,803,510	31,000,000	...31,526,623	.....	.....(7,993)	.....	.....	.....6.550	6.414	MS.....	597,869	2,030,500	12/09/2013.	09/15/2043.
92344X	AB	5	Verizon New York Inc Sr Nt Ser B.....			.....	..	.....	....1FE	...36,717,859	...112.889	34,895,026	30,911,000	...35,982,889	.....	.....(183,728)	.....	.....	.....7.375	5.802	AO.....	569,922	2,279,686	08/30/2011.	04/01/2032.
925524	BG	4	Viacom Inc Sr Nt.....			LS..	..	.....	....2FE	...11,128,684	...103.236	10,117,128	9,800,000	...10,662,688	.....	.....(153,574)	.....	.....	.....4.500	2.664	MS.....	147,000	441,000	11/15/2012.	03/01/2021.
92553P	AD	4	Viacom Inc Nt.....			.....	..	.....	....2FE	...5,096,															

SCHEDULE D - PART 1

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

E10.34

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 Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
927804	FF	6	Virginia Elec & Pwr Co Sr Nt.....	.....	.....	.....	.....	.....1FE	5,859,679	108.110	6,146,065	5,685,000	5,737,992	.....	.....(20,961)	.....	.....	.....	.....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	108.826	6,529,566	6,000,000	5,998,680	.....	.....337	.....	.....	.....	.....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	105.726	25,902,821	24,500,000	24,488,697	.....	.....198	.....	.....	.....	.....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	89.860	17,971,960	20,000,000	20,000,000	.....	.....	.....	.....	.....	.....5.136	5.137	FA.....	388,053	1,027,200	04/19/2013.	08/15/2044.
92826C	AD	4	Visa Inc Sr Nt.....	.....	.....1	.....	.....	.....1FE	34,871,900	100.124	35,043,260	35,000,000	34,872,440	.....	.....540	.....	.....	.....	.....3.150	3.193	JD.....	52,063	.....	12/09/2015.	12/14/2025.
92826C	AF	9	Visa Inc Sr Nt.....	.....	.....1	.....	.....	.....1FE	31,447,395	101.456	31,958,609	31,500,000	31,447,438	.....	.....43	.....	.....	.....	.....4.300	4.310	JD.....	63,963	.....	12/09/2015.	12/14/2045.
928668	AB	8	Volkswagen Group America Sr Nt.....	.....	.....	.....	.....	.....2FE	1,999,060	94.865	1,897,308	2,000,000	1,999,351	.....	.....182	.....	.....	.....	.....2.125	2.135	MN.....	4,486	42,500	05/15/2014.	05/23/2019.
92890H	AD	4	WEA Fin LLC/Westfield Sr Nt.....	.....	.....	.....	.....	.....2FE	14,694,775	97.979	14,277,544	14,572,000	14,692,262	(1,955)	.....	.....	.....	.....	.....4.750	4.697	MS.....	199,960	692,170	09/11/2014.	09/17/2044.
92976W	BH	8	Wachovia Corp Sr Nt.....	.....	.....	.....	.....	.....1FE	12,446,500	108.009	13,501,125	12,500,000	12,486,211	.....	.....6,057	.....	.....	.....	.....5.750	5.807	FA.....	299,479	718,750	01/28/2008.	02/01/2018.
92979@	AA	0	Wacker Chemical Corp Sr Nt Ser A.....	.....	.....E	.....	.....	.....2	20,095,980	99.934	19,986,900	20,000,000	20,046,225	(19,076)	.....	.....	.....	.....	.....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	125.392	22,006,208	17,550,000	18,099,219	(11,633)	.....	.....	.....	.....	.....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	107.087	5,354,350	5,000,000	4,961,476	.....	.....11,428	.....	.....	.....	.....4.125	4.395	FA.....	85,938	206,250	04/22/2009.	02/01/2019.
931142	CU	5	Wal-Mart Stores Inc Sr Nt.....	.....	.....C	.....	.....	.....1FE	14,395,500	106.996	16,049,460	15,000,000	14,675,900	.....	.....63,941	.....	.....	.....	.....3.625	4.154	JJ.....	261,302	543,750	04/11/2011.	07/08/2020.
931142	CV	3	Wal-Mart Stores Inc Sr Nt.....	.....	.....	.....	.....	.....1FE	12,065,700	107.220	10,721,980	10,000,000	12,030,218	(35,482)	.....	.....	.....	.....	.....4.875	3.619	JJ.....	234,271	243,750	04/14/2015.	07/08/2040.
931142	CY	7	Wal-Mart Stores Inc Sr Nt.....	.....	.....	.....	.....	.....1FE	18,303,450	110.006	16,500,840	15,000,000	18,247,731	(55,719)	.....	.....	.....	.....	.....5.000	3.664	AO.....	137,500	750,000	04/15/2015.	10/25/2040.
931142	DD	2	Wal-Mart Stores Inc Sr Nt.....	.....	.....	.....	.....	.....1FE	51,323,838	110.098	56,149,980	51,000,000	51,188,181	(31,194)	.....	.....	.....	.....	.....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	107.557	20,435,849	19,000,000	20,585,895	(30,494)	.....	.....	.....	.....	.....4.750	4.231	AO.....	223,118	902,500	05/20/2014.	10/02/2043.
93884P	CJ	7	Washington Gas Lt Co MT Nt Ser C.....	.....	.....	.....	.....	.....1FE	3,905,640	122.185	4,887,384	4,000,000	3,940,857	.....	.....3,589	.....	.....	.....	.....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	122.870	1,228,701	1,000,000	1,089,448	(5,905)	.....	.....	.....	.....	.....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	.....	.....0.250	17,500	7,000,000	.....	.....	.....	.....	.....	.....	.....6.875	.....	JD.....	.....	.....	10/27/2003.	06/15/2020.
940663	AA	5	Washington University Nt.....	.....	.....	.....	.....	.....1FE	7,500,000	94.704	7,102,778	7,500,000	7,500,000	.....	.....	.....	.....	.....	.....3.790	3.790	AO.....	60,008	131,071	04/22/2015.	10/15/2055.
941063	AQ	2	Waste Management Inc Co Gtd Nt.....	.....	.....	.....	.....	.....2FE	14,419,790	107.858	14,021,566	13,000,000	13,983,933	(173,312)	.....	.....	.....	.....	.....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	109.002	17,440,352	16,000,000	16,339,297	(141,947)	.....	.....	.....	.....	.....6.100	5.070	MS.....	287,378	976,000	10/02/2009.	03/15/2018.
94106L	AV	1	Waste Management Inc Co Gtd Nt.....	.....	.....	.....	.....	.....2FE	6,229,150	119.255	5,962,765	5,000,000	6,195,292	(27,463)	.....	.....	.....	.....	.....6.125	4.485	MN.....	26,372	306,250	09/25/2014.	11/30/2039.
94106L	AW	9	Waste Management Inc Co Gtd Nt.....	.....	.....	.....	.....	.....2FE	5,887,420	108.389	5,961,373	5,500,000	5,695,620	(39,116)	.....	.....	.....	.....	.....4.750	3.880	JD.....	726	261,250	08/30/2010.	06/30/2020.
94106L	BB	4	Waste Management Inc Nt.....	.....	.....1	.....	.....	.....2FE	3,524,082	93.118	3,538,488	3,800,000	3,525,322	.....	.....1,240	.....	.....	.....	.....3.900	4.465	MS.....	49,400	.....	11/10/2015.	03/01/2035.
942683	AE	3	Watson Pharmaceuticals Inc Sr Nt.....	.....	.....	.....	.....	.....2FE	2,111,388	111.505	1,906,739	1,710,000	1,933,564	(58,483)	.....	.....	.....	.....	.....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	98.315	47,682,727	48,500,000	47,909,106	.....	.....76,320	.....	.....	.....	.....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	95.063	6,654,389	7,000,000	6,901,683	.....	.....1,803	.....	.....	.....	.....4.625	4.718	AO.....	80,938	323,750	09/27/2012.	10/01/2042.
947074	AJ	9	Weatherford Intl Ltd Co Gtd Nt.....	.....	.....	.....	.....	.....3FE	16,455,408	97.500	16,740,750	17,170,000	17,049,722	.....	.....65,985	.....	.....	.....	.....6.350	6.840	JD.....	48,458	1,090,295	11/15/2011.	06/15/2017.
948741	AH	6	Weingarten Realty Inv Sr Nt.....	.....	.....1	.....	.....	.....2FE	33,475,855	97.537	32,674,828	33,500,000	33,482,327	.....	.....2,252	.....	.....	.....	.....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	102.462	13,320,060	13,000,000	12,957,424	.....	.....4,310	.....	.....	.....	.....4.450	4.499	JJ.....	266,753	578,500	10/03/2013.	01/15/2024.
948741	AL	7	Weingarten Realty Inv Sr Nt.....	.....	.....1	.....	.....	.....2FE	4,961,650	97.047	4,852,330	5,000,000	4,963,737	.....	.....2,087	.....	.....	.....	.....3.850	3.943	JD.....	16,042	105,340	05/07/2015.	06/01/2025.
94874R	CQ	7	Weingarten Realty Investors MT Nt Ser A.....	.....	.....	.....	.....	.....2FE	6,000,000	103.098	6,185,856	6,000,000	6,000,000	.....	.....	.....	.....	.....	.....5.542	5.542	JD.....	14,779	332,520	12/12/2006.	12/15/2016.
94973V	BE	6	Wellpoint Inc Sr Nt.....	.....	.....	.....	.....	.....2FE	9,957,900	99.811	9,981,140	10,000,000	9,977,725	.....	.....8,415	.....	.....	.....	.....2.300	2.391	JJ.....	106,056	230,000	07/30/2013.	07/15/2018.
949746	RF	0	Wells Fargo & Co Sub Nt.....	.....	.....	.....	.....	.....1FE	37,011,035	111.090	40,505,599	36,462,000	37,004,141	(6,895)	.....	.....	.....	.....	.....5.606	5.501	JJ.....	942,539	2,044,060	02/05/2014.	01/15/2044.
94974B	FJ	4	Wells Fargo & Co Sub Nt.....	.....	.....LS	.....	.....	.....1FE	30,981,710	100.236	31,073,036	31,000,000	30,986,358	.....	.....1,664	.....	.....	.....	.....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	103.857	5,192,855	5,000,000	4,986,393	.....	.....1,489	.....	.....	.....	.....4.125	4.167	FA.....	77,917	.....		

SCHEDULE D - PART 1

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

E10.35

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
961548	AL	8	Westvaco Corp Deb.....	.....	..	.....	.....	.....2FE	16,732,870	123.089	19,078,733	15,500,000	15,915,691	.....	(76,928)	.....	.....	9.750	8.986	JD.....	67,167	1,511,250	06/18/1997.	06/15/2020.
96316#	AC	7	Wheeling Power Co Sr Nt Ser B.....	.....	..	.....	.....	.....2	10,000,000	96.952	9,695,179	10,000,000	10,000,000	.....	.....	.....	.....	3.700	3.700	JD.....	30,833	185,000	06/01/2015.	06/01/2025.
963320	AT	3	Whirlpool Corp Sr Nt.....	.....	..	.....	.....	.....2FE	21,890,540	99.018	21,783,960	22,000,000	21,895,672	.....	4.952	.....	.....	3.700	3.761	MN.....	135,667	679,875	07/22/2015.	05/01/2025.
966244	AA	3	Whitewave Foods Co Sr Nt.....	.....	..	.....	.....	.....4FE	13,785,106	105.750	13,816,238	13,065,000	13,706,858	.....	(72,737)	.....	.....	5.375	4.522	AO.....	175,561	701,633	10/28/2015.	10/01/2022.
96647K	AF	9	Whitman Corp Nt.....	.....	..	.....	.....	.....1FE	6,500,845	129.505	8,417,838	6,500,000	6,500,702	.....	(42)	.....	.....	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	126.903	2,538,068	2,000,000	1,998,144	.....	237	.....	.....	9.000	9.021	AO.....	45,000	180,000	09/27/1991.	10/01/2021.
96926G	AD	5	William Marsh Rice Univ Nt.....	.....	..	.....2	.....	.....1FE	17,799,356	94.153	16,759,145	17,800,000	17,799,337	.....	(19)	.....	.....	3.774	3.774	MN.....	85,838	378,805	04/16/2015.	05/15/2055.
96950F	AD	6	Williams Partners LP Sr Nt.....	.....	..	.....	.....	.....2FE	39,991,764	92.875	37,149,960	40,000,000	39,996,967	.....	629	.....	.....	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	80.940	13,759,783	17,000,000	16,915,478	.....	8,736	.....	.....	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	101.974	11,726,953	11,500,000	11,924,641	.....	(377,035)	.....	.....	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	101.138	6,068,292	6,000,000	5,963,725	.....	644	.....	.....	4.250	4.287	JD.....	21,250	255,000	05/12/2014.	06/01/2044.
98212B	AD	5	WPX Energy Inc Sr Nt.....	.....	..	.....1	.....	.....3FE	2,635,000	70.000	1,750,000	2,500,000	2,612,942	.....	(16,378)	.....	.....	6.000	5.090	JJ.....	69,167	150,000	10/02/2014.	01/15/2022.
982526	AQ	8	Wrigley Wm Jr Co Sr Nt.....	.....	..	.....	.....	.....2FE	11,988,120	101.948	12,233,748	12,000,000	11,991,553	.....	1,592	.....	.....	3.375	3.391	AO.....	78,750	405,000	10/16/2013.	10/21/2020.
983024	AJ	9	Wyeth Nt.....	.....	..	.....	.....	.....1FE	10,817,940	100.521	10,052,050	10,000,000	10,059,638	.....	(486,609)	.....	.....	5.500	0.608	FA.....	207,778	550,000	06/09/2014.	02/15/2016.
983024	AL	4	Wyeth Nt.....	.....	..	.....	.....	.....1FE	9,357,878	119.227	10,432,380	8,750,000	9,285,371	.....	(14,295)	.....	.....	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	113.354	11,335,390	10,000,000	9,989,415	.....	3,151	.....	.....	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	100.921	15,138,195	15,000,000	15,060,974	.....	(293,685)	.....	.....	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	104.792	3,143,772	3,000,000	3,059,049	.....	(51,841)	.....	.....	6.750	4.863	FA.....	84,375	202,500	02/08/2010.	02/01/2017.
984121	BW	2	Xerox Corp Sr Nt.....	.....	LS..	.....	.....	.....2	23,126,595	106.910	22,664,941	21,200,000	21,835,952	.....	(246,692)	.....	.....	6.350	4.992	MN.....	172,014	1,346,200	02/10/2010.	05/15/2018.
984121	CA	9	Xerox Corp Sr Nt.....	.....	..	.....	.....	.....2FE	20,113,320	106.379	20,743,886	19,500,000	19,785,011	.....	(63,377)	.....	.....	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	100.928	21,699,563	21,500,000	21,552,922	.....	(8,778)	.....	.....	4.500	4.447	MN.....	123,625	967,500	07/23/2012.	05/15/2021.
988498	AF	8	Yum Brands Inc Sr Nt.....	.....	LS..	.....	.....	.....3FE	19,158,490	103.234	19,614,536	19,000,000	19,069,375	.....	(16,566)	.....	.....	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	124.480	5,290,396	4,250,000	4,520,713	.....	(26,282)	.....	.....	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	95.813	7,628,559	7,961,966	7,878,917	.....	15,736	.....	.....	4.500	4.779	MJSD..	26,872	333,463	08/12/2013.	08/06/2020.
008474	A*	9	Agnico Eagle Mines Ltd Sr Nt.....	.....	I.....	.....	.....	.....2	13,000,000	100.003	13,000,351	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	120.145	5,406,512	4,500,000	5,745,716	.....	(34,723)	.....	.....	7.125	4.953	MN.....	33,844	320,625	06/13/2014.	05/23/2036.
008916	AH	1	Agrium Inc Sr Nt.....	.....	I.....	.....	.....	.....2FE	63,246,275	111.538	64,396,638	57,735,000	59,950,419	.....	(663,373)	.....	.....	6.750	5.355	JJ.....	1,797,002	3,897,113	09/29/2011.	01/15/2019.
008916	AJ	7	Agrium Inc Sr Nt.....	.....	I.....	.....	.....	.....2FE	19,941,550	106.579	21,315,740	20,000,000	19,946,384	.....	921	.....	.....	6.125	6.146	JJ.....	564,861	1,225,000	12/16/2010.	01/15/2041.
008916	AK	4	Agrium Inc Sr Nt.....	.....	I.....	.....	.....	.....2FE	6,988,146	95.665	6,648,738	6,950,000	6,976,737	.....	(3,629)	.....	.....	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	100.441	10,044,080	10,000,000	9,999,144	.....	3,487	.....	.....	2.900	2.936	MS.....	74,111	290,000	03/22/2011.	03/29/2016.
066800	AA	1	Banro Corporation 2nd Lien Nt.....	.....	A.....	.....	.....	.....5	1,491,564	55.000	1,155,000	2,100,000	1,653,904	.....	162,340	.....	.....	10.000	33.654	MS.....	70,192	105,863	08/04/2015.	03/01/2017.
067901	AH	1	Barrick Gold Corp Sr Nt.....	.....	I.....	.....	.....	.....2FE	15,472,597	67.350	10,439,250	15,500,000	15,474,981	.....	591	.....	.....	5.250	5.261	AO.....	203,438	813,750	02/24/2015.	04/01/2042.
07317Q	AF	2	Baytex Energy Corp Nt.....	.....	A.....	.....	.....	.....3FE	13,807,500	67.250	9,415,000	14,000,000	13,832,859	.....	21,759	.....	.....	5.125	5.352	JD.....	59,792	717,500	10/09/2014.	06/01/2021.
124900	B@	9	CCL Industries Inc Gtd Sr Nt Ser C.....	.....	I.....	.....	.....	.....2	5,070,495	110.210	5,510,511	5,000,000	5,018,013	.....	(6,363)	.....	.....	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	125.759	1,257,585	1,000,000	1,039,707	.....	(4,010)	.....	.....	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	132.140	7,267,695	5,500,000	5,617,126	.....	(6,001)	.....	.....	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	132.224	7,536,751	5,700,000	6,171,391	.....	(11,410)	.....	.....	6.712	6.006	JJ.....	176,414	382,584	05/14/2007.	07/15/2036.
136375	BL	5	Canadian Natl RR Co Nt.....	.....	I.....																			

SCHEDULE D - PART 1

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

E10.36

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
13645R	AP	9	Canadian Pacific Railway Sr Nt.....	.....	.....	I	.....	.....2FE	34,352,850	...106.356	37,224,495	35,000,000	34,579,637	.....	.....58,871	.....	.....	.....	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	...108.041	32,412,410	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	...104.802	27,617,449	26,352,000	27,600,489	.....	.....(298,141)	.....	.....	.....	5.700	4.327	AO.....	317,102	1,502,064	07/20/2010	10/15/2019	
292505	AD	6	EnCana Corp Sr Nt.....	.....	.....	I	.....	.....2FE	25,683,031	...80.881	18,647,068	23,055,000	25,446,961	.....	.....(72,398)	.....	.....	.....	6.500	5.593	FA.....	566,128	1,498,575	08/22/2012	08/15/2034	
292505	AE	4	EnCana Corp Sr Nt.....	.....	.....	I	.....	.....2FE	16,353,233	...80.901	11,342,292	14,020,000	16,181,396	.....	.....(52,705)	.....	.....	.....	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	...80.021	18,404,715	23,000,000	26,538,845	.....	.....(83,904)	.....	.....	.....	6.500	5.305	FA.....	622,917	1,495,000	08/21/2012	02/01/2038	
29250N	AB	1	Enbridge Inc Sr Nt.....	.....	.....	I	.....	.....2FE	3,897,360	...102.860	4,114,416	4,000,000	3,983,035	.....	.....12,720	.....	.....	.....	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	...104.263	11,990,257	11,500,000	12,009,384	.....	.....(285,061)	.....	.....	.....	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	...99.063	12,878,242	13,000,000	14,130,329	.....	.....(24,618)	.....	.....	.....	6.800	6.074	MS.....	260,289	884,000	08/04/2011	09/15/2037	
46294*	AB	4	Iron Ore Company of Canada Sr Sec Nt.....	.....	.....	I	.....	.....2	7,111,111	...104.232	7,412,050	7,111,111	7,111,111	.....	.....	.....	.....	.....	6.600	6.599	AO.....	79,526	469,333	11/02/2005	10/31/2017	
496902	AJ	6	Kinross Gold Corp Sr Nt.....	.....	.....	LS	I	2FE	39,679,318	...65.000	26,000,000	40,000,000	39,786,911	.....	.....31,509	.....	.....	.....	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	...54.792	8,218,815	15,000,000	14,885,872	.....	.....1,579	.....	.....	.....	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	...104.455	10,445,503	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	...130.230	43,431,705	33,350,000	36,520,435	.....	.....(104,095)	.....	.....	.....	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	...108.150	20,112,600	18,597,000	17,361,228	.....	.....31,676	.....	.....	.....	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	...111.841	11,184,090	10,000,000	10,067,410	.....	.....(1,458)	.....	.....	.....	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	...128.922	6,446,120	5,000,000	5,420,738	.....	.....(7,110)	.....	.....	.....	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	...110.556	13,819,450	12,500,000	13,172,410	.....	.....(169,697)	.....	.....	.....	6.200	4.552	JJ.....	325,069	775,000	10/20/2011	07/30/2019	
683715	AA	4	Open Text Corp Sr Nt.....	.....	.....	A	.....	.....3FE	10,169,625	...99.000	9,900,000	10,000,000	10,148,246	.....	.....(21,379)	.....	.....	.....	5.625	5.285	JJ.....	259,375	225,000	10/22/2015	01/15/2023	
716442	AH	1	Petro-Canada Sr Nt.....	.....	.....	I	.....	.....1FE	2,028,408	...98.574	2,139,062	2,170,000	2,046,321	.....	.....3,952	.....	.....	.....	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	...127.435	5,097,392	4,000,000	4,706,143	.....	.....(100,633)	.....	.....	.....	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	...121.707	6,085,360	5,000,000	5,059,698	.....	.....(2,979)	.....	.....	.....	7.000	6.856	MN.....	44,722	350,000	05/25/2004	11/15/2028	
71644E	AG	7	Petro-Canada Sr Nt.....	.....	.....	I	.....	.....1FE	4,879,749	...100.261	4,747,354	4,735,000	4,863,775	.....	.....(3,563)	.....	.....	.....	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	...81.873	4,994,277	6,100,000	7,291,236	.....	.....(44,238)	.....	.....	.....	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	...77.539	1,550,782	2,000,000	2,249,966	.....	.....(6,918)	.....	.....	.....	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	...108.939	31,755,689	29,150,000	30,412,151	.....	.....(33,681)	.....	.....	.....	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	...113.129	5,090,796	4,500,000	4,870,896	.....	.....(101,098)	.....	.....	.....	6.500	3.868	MN.....	37,375	292,500	10/12/2010	05/15/2019	
73755L	AK	3	Potash Corp Saskatchewan Inc Sr Nt.....	.....	.....	LS	A	1FE	8,276,303	...105.048	8,036,157	7,650,000	8,251,446	.....	.....(11,891)	.....	.....	.....	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	18,051,542	...97.248	17,699,209	18,200,000	18,074,158	.....	.....12,863	.....	.....	.....	3.625	3.724	MS.....	194,260	659,750	04/04/2014	03/15/2024	
775109	AY	7	Rogers Communications Inc Sr Nt.....	.....	.....	A	.....	.....2FE	22,732,690	...103.038	22,668,272	22,000,000	22,623,821	.....	.....(70,879)	.....	.....	.....	4.100	3.665	AO.....	225,500	902,000	09/19/2014	10/01/2023	
775109	AZ	4	Rogers Communications Inc Sr Nt.....	.....	.....	A	.....	.....2FE	12,848,538	...105.159	12,534,893	11,920,000	12,841,324	.....	.....(4,603)	.....	.....	.....	5.450	4.931	AO.....	162,410	136,250	12/02/2015	10/01/2043	
775109	BB	6	Rogers Communications Inc Sr Nt.....	.....	.....	A	.....	.....2FE	44,877,920	...100.676	44,609,447	44,310,000	44,873,848	.....	.....(3,762)	.....	.....	.....	5.000	4.914	MS.....	652,342	1,365,500	12/02/2015	03/15/2044	
820439	A*	8	ShawCor Ltd Sr Nt Ser A.....	.....	.....	A	.....	.....2	15,071,805	...91.872	13,780,751	15,000,000	15,045,758	.....	.....(9,978)	.....	.....	.....	2.980	2.903	MS.....	112,992	447,000	03/20/2013	03/31/2020	
878742	AE	5	Teck Cominco Ltd Nt.....	.....	.....	I	.....	.....3FE	11,060,676	...44.688	4,727,990	10,580,000	11,007,315	.....	.....(11,362)	.....	.....	.....	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	.....	.....3FE	6,205,200	...48.500	2,910,000	6,000,000	6,127,474	.....	.....(18,959)	.....	.....	.....	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	.....	.....3FE	29,867,450	...44.000	13,200,000	30,000,000	29,876,330	.....	.....1,945	.....	.....	.....	6.250	6.28						

SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
											12	13	14	15	16	17	18	19	20	21	22
							8	9			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					NAIC Design- nation	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value											
98417E AB 6	Xstrata Finance Canada Nt.....					LS.....I.....	2FE.....58,519,827	99.625.....57,712,763	57,930,000	58,038,255		(120,167)			5.800	5.576	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	80.000.....1,956,000	2,445,000	2,679,808		(5,029)			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	80.500.....5,635,000	7,000,000	6,994,353		810			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	87.127.....15,682,941	18,000,000	18,000,000					4.760	4.761	JD.....	2,380	856,800	03/23/2012.	03/23/2022.
C7051* AA 8	GCT Canada Ltd Pmrship Sr Sec Nt.....					C.....	2Z.....25,486,055	100.000.....25,290,845	25,290,845	25,290,845				(195,211)	3.860	3.860	JD.....	43,388		12/15/2015.	12/15/2025.
C71058 AC 2	Pacific Rubiales Energy Sr Nt.....					A.....1.....	5FE.....228,625	20.000.....155,000	775,000	228,625		15,790	275,415		5.125	12.636	MS.....	10,261	19,859	04/14/2015.	03/28/2023.
C71058 AF 5	Pacific Rubiales Energy Sr Nt.....					A.....1.....	5FE.....600,000	20.000.....400,000	2,000,000	600,000		30,934	654,684		5.625	12.658	JJ.....	50,625	56,250	04/13/2015.	01/19/2025.
000000 00 0	Credit Bank of Moscow Sr Nt.....					F.....	3FE.....579,875	100.628.....578,611	575,000	579,715		(160)			7.700	7.265	FA.....	18,448		12/17/2015.	02/01/2018.
000000 00 0	Credit Bank of Moscow Sr Nt.....					F.....	3FE.....476,250	94.020.....470,100	500,000	476,750		500			8.700	10.627	FA.....	16,675		12/04/2015.	11/13/2018.
000000 00 0	KOKS OAO Sr Nt.....					F.....	4FE.....506,873	88.230.....430,560	488,000	504,584		(2,288)			10.750	9.419	JD.....	437	25,064	07/06/2015.	12/28/2018.
000000 00 0	Helios Towers Fin NL Sr Nt.....					F.....1.....	4FE.....679,963	78.252.....606,453	775,000	689,802		9,840			8.375	12.271	JJ.....	29,929	24,078	08/25/2015.	07/15/2019.
000000 00 0	Axtel SAB de CV 1st Lien Nt.....					F.....1.....	4FE.....1,440,883	104.070.....1,456,980	1,400,000	1,439,821		(1,062)			9.000	7.936	JJ.....	52,850		12/22/2015.	01/31/2020.
000000 00 0	Digicel Limited Sr Nt.....					F.....1.....	4FE.....604,500	84.500.....549,250	650,000	606,403		1,903			6.000	7.563	AO.....	8,233	19,500	09/17/2015.	04/15/2021.
000000 00 0	Alfa Bank SC Sr Nt.....					F.....	3FE.....465,750	104.375.....469,688	450,000	465,327		(423)			7.750	6.973	AO.....	6,103		10/27/2015.	04/28/2021.
000000 00 0	Navios SA Logistics Inc Sr Nt.....					F.....1.....	4FE.....495,648	65.500.....352,390	538,000	497,280		1,633			7.250	8.837	MN.....	6,501	19,503	09/03/2015.	05/01/2022.
000000 00 0	VTB Bank OJSC Sub Nt.....					F.....	4FE.....1,209,334	95.000.....1,187,500	1,250,000	1,209,920		587			6.950	7.561	AO.....	17,858		12/08/2015.	10/17/2022.
00205G AA 5	APT Pipelines Ltd Sr Nt.....					R.....	2FE.....21,796,720	96.200.....21,163,912	22,000,000	21,853,742		18,440			3.875	3.988	AO.....	189,444	852,500	10/03/2012.	10/11/2022.
00507U AS 0	Actavis Funding SCS Sr Nt.....					F.....1.....	2FE.....9,016,707	99.489.....8,954,037	9,000,000	9,015,581		(1,127)			3.800	3.776	MS.....	100,700	173,850	03/13/2015.	03/15/2025.
00507U AU 5	Actavis Funding SCS Sr Nt.....					F.....1.....	2FE.....13,511,846	97.505.....13,163,108	13,500,000	13,511,713		(133)			4.750	4.744	MS.....	188,813	325,969	03/03/2015.	03/15/2045.
034863 AB 6	Anglo American Capital Co Gtd Nt.....					R.....	2FE.....35,697,562	90.000.....25,864,200	28,738,000	31,628,149		(779,626)			9.375	5.941	AO.....	621,160	2,694,188	02/17/2010.	04/08/2019.
034863 AD 2	Anglo American Capital Co Gtd Nt.....					R.....	2FE.....6,998,320	72.000.....5,040,000	7,000,000	6,999,112		165			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	93.750.....34,687,500	37,000,000	41,996,280		(827,290)			10.850	6.385	JD.....	334,542	3,968,250	04/12/2010.	06/01/2019.
03938L AU 8	ArcelorMittal Sr Nt.....					LS.....R.....	3FE.....7,663,710	80.489.....6,439,120	8,000,000	7,842,006		63,459			6.250	6.700	MS.....	166,667	500,000	12/02/2011.	03/01/2021.
046353 AB 4	AstraZeneca PLC Sr Nt.....					R.....	1FE.....19,455,374	107.104.....19,526,148	18,231,000	18,523,500		(160,718)			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	126.460.....25,291,980	20,000,000	25,668,314		(153,204)			6.450	4.408	MS.....	379,833	1,290,000	04/17/2014.	09/15/2037.
046353 AG 3	AstraZeneca PLC Sr Nt.....					R.....	1FE.....4,968,850	93.251.....4,662,560	5,000,000	4,970,739		600			4.000	4.036	MS.....	57,222	200,000	09/11/2012.	09/18/2042.
046353 AM 0	AstraZeneca PLC Nt.....					F.....	1FE.....14,790,300	100.203.....15,030,405	15,000,000	14,790,729		429			4.375	4.460	MN.....	82,031		11/10/2015.	11/16/2045.
05279# AE 9	Autoliv ASP Inc Gtd Sr Nt Ser A.....					F.....	1.....16,947,053	100.272.....17,046,287	17,000,000	16,964,037		10,202			2.840	2.907	AO.....	91,196	482,800	04/23/2014.	04/23/2019.
05279# AF 6	Autoliv ASP Inc Sr Nt.....					F.....	1.....11,000,000	101.574.....11,173,091	11,000,000	11,000,000					3.510	3.510	AO.....	72,930	386,100	04/23/2014.	04/23/2021.
05541V AE 6	BG Energy Cap PLC Co Gtd Nt.....					R.....	1FE.....30,755,100	103.781.....32,172,017	31,000,000	30,846,539		23,037			4.000	4.097	AO.....	261,778	1,240,000	10/06/2011.	10/15/2021.
05543E AA 0	BCP Singapore VI Cayman Sec Nt.....					F.....1.....	4FE.....867,594	79.375.....694,531	875,000	868,311		717			8.000	8.177	AO.....	14,778	64,000	05/12/2015.	04/15/2021.
055450 AG 5	BHP Fin USA Deb.....					R.....	1FE.....4,043,360	100.927.....4,037,060	4,000,000	4,000,675		(3,970)			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	104.173.....5,937,878	5,700,000	5,869,144		(131,730)			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	110.154.....63,889,378	58,000,000	58,511,003		(139,845)			6.500	6.194	AO.....	942,500	3,770,000	06/15/2009.	04/01/2019.
055451 AU 2	BHP Billiton Fin USA Ltd Sr Nt.....					LS.....F.....	1FE.....11,985,240	94.682.....11,361,804	12,000,000	11,988,094		1,295			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	89.880.....37,749,768	42,000,000	42,444,050		(7,467)			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	109.827.....48,598,536	44,250,000	46,046,045		(307,392)			4.742	3.869	MS.....	641,158	2,098,335	08/09/2011.	03/11/2021.
05565Q CZ 9	BP Capital Markets PLC Sr Nt.....					R.....	1FE.....12,000,000	97.988.....11,758,596	12,000,000	12,000,000					3.062	3.062	MS.....	106,149	183,720	03/12/2015.	03/17/2022.
05567H CY 0	BNP Paribas Sr Nt SIFMA Linked.....					R.....	1FE.....25,000,000	124.250.....31,062,500	25,000,000	25,000,000					11.000	7.545	JAJO.....	550,000	2,554,441	07/03/2007.	07/19/2027.
05567H DB 9	BNP Paribas SIFMA MT Nt.....					R.....	1FE.....10,000,000	124.250.....12,425,000	10,000,000	10,000,000					10.500	7.904	FMAN.....	134,167	1,019,511	10/31/2007.	11/15/2027.
05578Q AB 9	BPCE SA Sub Nt.....					F.....	2FE.....10,443,200	100.840.....10,084,040	10,000,000	10,392,539		(36,698)			5.150	4.590	JJ.....	228,889	515,000	08/05/2014.	07/21/2024.
05578Q AD 5	BPCE SA Sub Nt.....					F.....	2FE.....24,737,750	95.929.....23,982,350	25,000,000	24,759,791		17,274			4.500	4.629	MS.....	331,250	675,000	10/28/2015.	03/15/2025.
06849U AC 9	Barrick Australia Finance Gtd Nt.....					R.....	2FE.....66,935,430	98.997.....67,317,960	68,000,000	67,507,169		105,310			4.950	5.149	JJ.....	1,552,100	3,366,000	06/10/2010.	01/15/2020.

SCHEDULE D - PART 1

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

E10.38

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12656*	AF	9	CSLB Holdings Inc Sr Nt Ser F.....			.....	R	.....	.....1	20,150,660	98.887	19,777,417	20,000,000	20,094,370	.....	(20,865)	.....	.....	2.570	2.452	MS.....	134,211	514,000	03/27/2013.	03/27/2020.
134638	AA	3	Camposol SA Sr Nt.....			.....	F	1	4FE	272,636	74.000	203,500	275,000	273,574	.....	938	.....	.....	9.875	10.393	FA.....	11,240	13,578	04/15/2015.	02/02/2017.
21684A	AA	4	Rabobank Nederland Sub Nt.....			.....	F	.....	.....1FE	61,035,219	104.215	61,705,405	59,210,000	60,863,889	.....	(114,277)	.....	.....	4.625	4.205	JD.....	228,205	2,178,606	08/26/2015.	12/01/2023.
21684A	AB	2	Rabobank Nederland Sub Nt.....			.....	F	.....	.....1FE	6,619,680	111.782	6,706,926	6,000,000	6,617,289	.....	(2,391)	.....	.....	5.750	5.058	JD.....	28,750	172,500	09/15/2015.	12/01/2043.
21684A	AD	8	Rabobank Nederland Sub Nt.....			.....	R	.....	.....1FE	9,278,370	104.789	9,431,010	9,000,000	9,277,614	.....	(756)	.....	.....	5.250	5.048	FA.....	192,938	.....	09/15/2015.	08/04/2045.
21685W	CJ	4	Rabobank Nederland MT Nt.....			.....	F	.....	.....1FE	16,920,300	114.035	17,105,295	15,000,000	16,910,973	.....	(9,327)	.....	.....	5.250	4.411	MN.....	80,938	393,750	09/29/2015.	05/24/2041.
21688A	AE	2	Rabobank Nederland NY Sr Nt.....			.....	F	.....	.....1FE	14,979,750	99.011	14,880,806	15,000,000	14,980,806	.....	1,056	.....	.....	3.375	3.391	MN.....	56,250	253,125	05/14/2015.	05/21/2025.
22303Q	AG	5	Covidien International Fin SA Gtd Nt.....			.....	R	.....	.....1FE	51,837,343	107.718	54,128,496	50,250,000	50,885,695	.....	(344,033)	.....	.....	6.000	5.236	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	125.360	7,477,736	5,965,000	5,972,606	.....	(176)	.....	.....	6.550	6.539	AO.....	82,483	390,708	02/19/2009.	10/15/2037.
23340D	AG	7	DTZ LLC 2nd Lien TL Nt 1.....			.....	F	.....	.....4FE	7,000,000	100.000	7,000,000	7,000,000	7,000,000	.....	.....	.....	.....	8.750	8.845	FMAN.....	54,444	153,125	09/01/2015.	11/04/2022.
24820R	AB	4	StatoilHydro ASA Sr Nt.....			.....	F	.....	.....1FE	22,751,930	119.283	22,663,694	19,000,000	21,996,628	.....	(311,252)	.....	.....	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	111.477	16,721,505	15,000,000	15,250,853	.....	(85,367)	.....	.....	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	111.927	5,372,491	4,800,000	4,949,393	.....	(37,909)	.....	.....	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	101.907	22,419,562	22,000,000	23,198,899	.....	(23,553)	.....	.....	4.875	4.518	MS.....	342,604	1,072,500	08/21/2014.	03/06/2042.
29358Q	AA	7	Ensco Plc Sr Nt.....			LS.....	R	.....	.....2FE	2,991,741	80.518	2,415,537	3,000,000	2,995,159	.....	802	.....	.....	4.700	4.735	MS.....	41,517	141,000	08/04/2011.	03/15/2021.
35177P	AT	4	France Telecom Sr Nt.....			LS.....	R	.....	.....2FE	11,938,560	110.196	13,223,472	12,000,000	11,974,555	.....	6,396	.....	.....	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	103.343	20,668,520	20,000,000	21,395,124	.....	(25,961)	.....	.....	5.375	4.898	JJ.....	501,667	1,075,000	09/15/2014.	01/13/2042.
37253D	AA	5	Geopark Latin Amer Chile 1st Lien Nt.....			.....	F	1	4FE	416,063	69.250	363,563	525,000	428,524	.....	12,462	.....	.....	7.500	13.469	FA.....	15,313	19,688	04/07/2015.	02/11/2020.
377373	AD	7	Glaxosmithkline Cap Inc Co Gtd Nt.....			.....	R	.....	.....1FE	22,347,000	100.777	22,674,780	22,500,000	22,397,719	.....	14,441	.....	.....	2.850	2.929	MN.....	94,406	641,250	05/02/2012.	05/08/2022.
38060A	AA	2	Gold Fields Orogen Holdco Sr Nt.....			.....	F	.....	.....3FE	1,108,250	74.500	923,800	1,240,000	1,123,015	.....	14,765	.....	.....	4.875	7.253	AO.....	14,105	30,225	04/02/2015.	10/07/2020.
400489	AH	3	Grupo Posadas SAB CV Sr Nt.....			.....	F	1	4FE	1,277,033	95.625	1,209,656	1,265,000	1,276,217	.....	(816)	.....	.....	7.875	7.673	JD.....	277	49,809	06/26/2015.	06/30/2022.
40052V	AA	2	Grupo Bimbo SAB De CV Sr Nt.....			.....	F	.....	.....2FE	21,582,800	105.873	21,174,540	20,000,000	21,496,937	.....	(85,863)	.....	.....	4.875	3.079	JD.....	2,708	487,500	09/16/2015.	06/30/2020.
40052V	AB	0	Grupo Bimbo SAB De CV Co Gtd Nt.....			.....	R	.....	.....2FE	6,943,300	102.474	7,173,201	7,000,000	6,962,597	.....	5,236	.....	.....	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	97.189	14,578,320	15,000,000	14,946,346	.....	5,234	.....	.....	3.875	3.925	JD.....	6,458	581,250	06/24/2014.	06/27/2024.
40052V	AD	6	Grupo Bimbo SAB De CV Sr Nt.....			LS.....	F	.....	.....2FE	26,602,700	87.507	23,626,755	27,000,000	26,611,870	.....	6,095	.....	.....	4.875	4.970	JD.....	14,625	1,316,250	06/25/2014.	06/27/2044.
404280	AJ	8	HSBC Holdings PLC Nt.....			.....	R	.....	.....1FE	11,982,905	124.475	13,181,892	10,590,000	11,860,129	.....	(27,020)	.....	.....	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	109.173	27,293,238	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	14,891,150	96.752	14,512,815	15,000,000	14,898,354	.....	3,662	.....	.....	2.750	2.854	AO.....	103,125	275,000	10/22/2015.	04/01/2023.
423012	AE	3	Heineken NV Sr Nt.....			.....	R	.....	.....2FE	26,178,305	89.009	25,367,651	28,500,000	26,192,951	.....	11,207	.....	.....	4.000	4.523	AO.....	285,000	350,000	10/19/2015.	10/01/2042.
44328M	AK	0	HSBC Bank PLC Sr Nt.....			.....	R	.....	.....1FE	28,974,770	110.151	31,943,819	29,000,000	28,985,786	.....	2,436	.....	.....	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	101.856	13,485,721	13,240,000	13,514,002	.....	(156,387)	.....	.....	3.500	2.250	MS.....	139,020	463,400	10/10/2012.	09/13/2017.
449786	AL	6	Ing Bank NV Sr Nt.....			.....	R	.....	.....1FE	24,986,500	100.628	25,157,000	25,000,000	24,999,401	.....	2,891	.....	.....	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	102.449	15,367,410	15,000,000	14,980,449	.....	15,861	.....	.....	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	30,515,420	108.647	30,421,160	28,000,000	30,321,705	.....	(139,730)	.....	.....	5.800	4.517	MS.....	433,067	1,102,000	08/26/2015.	09/25/2023.
456873	AA	6	Ingersoll-Rand Lux Finance Nt.....			.....	R	1	2FE	4,996,700	98.532	4,926,615	5,000,000	4,997,371	.....	573	.....	.....	2.625	2.638	MN.....	21,875	132,344	10/23/2014.	05/01/2020.
500472	AF	2	Koninklijke Philips Electronic Sr Nt.....			.....	R	.....	.....2FE	32,267,366	102.654	32,263,189	31,429,000	31,992,827	.....	(80,565)	.....	.....	3.750	3.425	MS.....	347,029	1,178,588	06/11/2012.	03/15/2022.
55314W	AC	8	MMC Norlisk Nickel OJSC Sr Nt.....			.....	F	.....	.....3FE	350,000	101.800	356,300	350,000	350,000	.....	.....	.....	.....	6.625	6.625	AO.....	4,960	.....	10/06/2015.	10/14/2022.
63938N	AE	4	Navios SA Logistics Inc Sr Nt.....			.....	F	1	4FE	213,325	65.500	150,650	230,000	214,024	.....	699	.....	.....	7.250	8.700	MN.....	2,779	8,338	08/21/2015.	05/01/2022.
65504L	AC	1	Noble Hldg Intl Co Gtd Nt.....			LS.....	R	.....	.....2FE	12,932,940	76.008	9,729,037	12,800,000	12,868,446	.....	(13,132)	.....	.....	4.900	4.768	FA.....	261,333	627,200	07/22/2010.	08/01/2020.
65504L	AJ	6	Noble Hldg Intl Sr Nt.....			.....	R	.....	.....2FE	5,270,000	66.137	3,306,845	5,000,000	5,186,359	.....	(26,637)	.....	.....	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	110.445	52,461,280	47,500,000	47,531,754	.....	(5,515)	.....	.....	4.875						

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
		F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code				Actual Cost														
656531	AG	5	Norsk Hydro A/S Deb.....	R		1FE		3,102,168	124.506	3,735,177	3,000,000	3,070,760		(3,854)		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	128.231	3,846,921	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	109.638	13,156,500	12,000,000	12,023,207		(6,758)		5.125	5.057	FA	240,875	615,000	02/04/2009.	02/10/2019.
685218	AB	5	Orange SA Sr Nt.....	LS	F	2FE		5,478,400	106.169	5,308,460	5,000,000	5,469,252		(7,579)		5.500	4.883	FA	110,764	275,000	09/30/2014.	02/06/2044.
693070	AD	6	P&O Princess Cruises Plc Deb.....	R		2FE		1,855,220	124.533	2,490,650	2,000,000	1,900,228		5.000		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	96.936	16,236,814	16,750,000	16,730,911		4.562		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		3FE		7,174,951	74.500	4,954,250	6,650,000	7,009,999		(62,519)		5.375	4.179	JJ	152,904	357,438	04/02/2013.	01/27/2021.
71654Q	BG	6	Petroleos Mexicanos Sr Nt.....	F		2FE		14,960,643	87.250	13,087,500	15,000,000	14,969,490		3.733		3.500	3.533	JJ	220,208	525,000	08/30/2013.	01/30/2023.
718337	AB	4	Philips Electronics NV Ser A Deb.....	R		2FE		2,920,020	118.410	3,552,300	3,000,000	2,952,684		3.405		7.125	7.361	MN	27,313	213,750	10/30/2000.	05/15/2025.
718337	AC	2	Philips Electronics NV Deb.....	R		2FE		1,085,000	120.218	1,202,179	1,000,000	1,047,913		(3,510)		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	100.910	30,273,056	30,000,000	30,000,000				3.750	3.750	AO	234,375	1,125,000	10/16/2012.	10/16/2022.
74986@	AP	6	RREEF America REIT II Inc Sr Nt Ser A.....	F		1		20,659,217	97.313	20,435,830	21,000,000	20,679,656		20,439		2.950	2.950	JJ	309,750		07/01/2015.	07/01/2022.
767201	AC	0	Rio Tinto Finance USA Ltd Co Gtd Nt.....	R		1FE		15,290,840	108.338	18,417,443	17,000,000	16,385,226		204,104		6.500	8.082	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	116.741	35,022,330	30,000,000	30,163,673		(41,187)		9.000	8.806	MN	450,000	2,700,000	05/18/2009.	05/01/2019.
767201	AL	0	Rio Tinto Finance USA Ltd Sr Nt.....	LS	F	1FE		5,125,750	91.763	4,588,130	5,000,000	5,121,205		(2,412)		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		4,895,500	90.697	4,534,840	5,000,000	4,926,782		9.783		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		3,007,647	112.869	3,339,520	2,958,750	2,969,381		(2,089)		9.800	9.603	AO	61,213	289,958	06/26/1991.	04/15/2020.
78572M	AF	2	SABMiller Plc Nt.....	R		1FE		19,894,250	110.331	22,066,180	20,000,000	19,966,112		11,856		6.500	6.573	JJ	599,444	1,300,000	07/23/2008.	07/15/2018.
80105N	AG	0	Sanofi - Aventis - ADR Sr Nt.....	R		1FE		30,379,300	107.013	32,103,930	30,000,000	30,283,410		(51,887)		4.000	3.790	MS	306,667	1,200,000	04/04/2013.	03/29/2021.
801060	AB	0	Sanofi Sr Nt.....	R		1FE		5,475,855	99.563	5,475,960	5,500,000	5,488,824		4.805		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		17,327,721	96.971	16,979,587	17,510,000	17,344,171		14,805		3.500	3.623	FA	236,628	459,638	11/06/2014.	02/12/2025.
81180W	AF	8	Seagate Tech HDD Holding Sr Nt.....	R		2FE		22,504,768	102.875	24,360,800	23,680,000	22,860,010		107,621		7.000	7.750	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	97.250	5,835,000	6,000,000	5,987,379		1,301		4.875	4.908	AO	61,750	292,500	06/03/2014.	10/15/2023.
81725W	AH	6	Sensata Technologies BV Sr Nt.....	F		3FE		7,850,625	102.250	7,668,750	7,500,000	7,818,637		(28,049)		5.625	5.020	MN	70,313	441,797	11/06/2014.	11/01/2024.
81725W	AJ	2	Sensata Technologies BV Sr Nt.....	F		3FE		17,300,000	97.750	16,861,875	17,250,000	17,297,237		(2,763)		5.000	4.964	AO	215,625	443,229	03/19/2015.	10/01/2025.
822582	AY	8	Shell International Finance Sr Nt.....	R		1FE		5,091,700	97.203	4,860,125	5,000,000	5,091,049		(651)		4.550	4.435	FA	87,840	113,750	06/08/2015.	08/12/2043.
822582	BF	8	Shell International Finance Sr Nt.....	R		1FE		34,933,250	94.407	33,042,345	35,000,000	34,934,157		907		4.375	4.386	MN	212,674	765,625	07/09/2015.	05/11/2045.
826200	AC	1	Siemens Financieringsmat Nt.....	R		1FE		5,984,760	103.563	6,213,804	6,000,000	5,998,582		1,703		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	122.616	2,452,328	2,000,000	1,935,353		4,102		6.125	6.552	FA	45,597	122,500	06/25/2008.	08/17/2026.
82620K	AC	7	Siemens Financieringsmat Sr Nt.....	F		1FE		39,947,200	99.048	39,619,240	40,000,000	39,953,204		6,004		2.150	2.178	MN	81,222	430,000	05/18/2015.	05/27/2020.
82620K	AF	0	Siemens Financieringsmat Sr Nt.....	F		1FE		18,362,730	102.224	18,911,477	18,500,000	18,364,063		1,333		4.400	4.445	MN	76,878	407,000	05/18/2015.	05/27/2045.
83363R	AA	5	Sociedad Concesionaria Auto Sr Nt.....	R		2		9,400,000	102.733	9,656,864	9,400,000	9,400,000				6.223	6.223	JD	25,998	584,962	12/17/2003.	12/15/2026.
853250	AB	4	Standard Chartered Bank Sub Bk Nt.....	R		2FE		10,992,500	106.306	10,630,580	10,000,000	10,270,935		(146,466)		6.400	4.752	MS	168,889	640,000	07/14/2010.	09/26/2017.
85771S	AA	4	StatoilHydro ASA Nt.....	R		1FE		29,401,801	109.097	31,967,603	29,302,000	29,340,529		(10,524)		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	101.123	20,224,680	20,000,000	19,999,796		376		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	110.252	11,025,200	10,000,000	10,000,000				7.175	7.175	JD	25,910	717,500	06/15/2009.	06/18/2019.
87312@	AC	2	TWE US Fin Co Gtd Sr Nt Ser C2.....	F		2		30,000,000	104.261	31,278,444	30,000,000	30,000,000				4.380	4.380	JD	62,050	1,314,000	12/16/2013.	12/16/2023.
87656X	A*	2	Tate & Lyle Intl Fin PLC Sr Nt.....	F		2Z		50,000,000	99.780	49,890,000	50,000,000	50,000,000				2.005	2.005	AO	178,191		10/29/2015.	10/29/2023.
87927V	AU	2	Telecom Italia Cap Gtd Nt.....	R		3FE		16,216,920	108.000	17,280,000	16,000,000	16,066,626		(24,506)		6.999	6.810	JD	83,988	1,119,840	06/05/2008.	06/04/2018.
87938W	AH	6	Telefonica Emisionies SAU Gtd Nt.....	R		2FE		3,164,580	109.903	3,297,102	3,000,000	3,067,987		(17,092)		5.877	5.168	JJ	81,299	176,310	07/07/2009.	07/15/2019.
87969N	AC	9	Telstra Corp Ltd Nt.....	R		1FE		37,715,760	109.208	41,499,040	38,000,000	37,825,989		25,466		4.800	4.892	AO	400,267	1,824,000	04/07/2011.	10/12/2021.
88165F	AG	7	Teva Pharm Fin BV Sr Nt.....	R		2FE		13,728,763	95.735	13,169,279	13,756,000	13,736,207		2,523		2.950	2.973	JD	14,654	1,043,122	12/13/2012.	12/18/2022.
89153V	AL	3	Total Capital Intl SA Nt.....	LS	F	1FE		20,459,870	101.569	20,313,840	20,000,000	20,393,262		(40,340)		3.750	3.474	AO	168,750	750,000	04/01/2014.	04/10/2024.

SCHEDULE D - PART 1

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

E10.40

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
				F o r e i g n	Bond CHAR	NAIC Design- ation			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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
CUSIP Identification		Description	Code																							
893830	AS	8	Transocean Sedco Forex Inc Sr Nt.....	LS...	R	...3FE	.....	10,341,900	89.000	8,900,000	10,000,000	10,111,424		(46,335)			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	...3FE	.....	34,213,020	64.625	21,326,250	33,000,000	33,814,216		(105,351)			6.875	6.366	JD.....	100,833	2,186,250	01/20/2012.	12/15/2021.			
893830	BC	2	Transocean Sedco Forex Inc Sr Nt.....	LS...	R	...1	...3FE	17,350,060	53.000	9,275,000	17,500,000	17,364,752		16,647			3.800	3.929	AO.....	140,389	708,750	07/21/2014.	10/15/2022.			
902133	AF	4	Tyco Electronics Group Co Gtd Nt.....		R	...1FE	.....	10,458,130	107.768	9,983,665	9,264,000	9,586,158		(173,278)			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	127.526	20,404,144	16,000,000	17,981,495		(42,893)			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	107.860	13,954,862	12,938,000	13,944,611		(181,430)			4.875	3.191	JJ.....	290,835	630,728	08/24/2012.	01/15/2021.			
90351D	AB	3	UBS Group Funding Sr Nt.....		F	...2FE	.....	34,923,950	99.896	34,963,705	35,000,000	34,925,629		1,679			4.125	4.152	MS.....	389,010		09/30/2015.	09/24/2025.			
915436	AC	3	UPM-Kymmene OYJ Nt.....		R	...3FE	.....	3,068,574	115.000	3,450,000	3,000,000	3,048,019		(2,575)			7.450	7.244	MN.....	21,729	223,500	07/01/2004.	11/26/2027.			
91911T	AH	6	Vale Overseas Ltd Nt.....		R	...2FE	.....	238,973	69.904	172,663	247,000	239,113		140			6.875	7.172	MN.....	1,887	16,981	04/09/2015.	11/21/2036.			
92857W	AS	9	Vodafone Group PLC Sr Nt.....		R	...2FE	.....	31,917,120	109.600	35,072,096	32,000,000	31,966,324		8,670			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	92.632	25,936,848	28,000,000	27,776,099		29,983			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	82.431	12,364,695	15,000,000	14,176,977		14,696			4.375	4.736	FA.....	240,625	656,250	06/17/2014.	02/19/2043.			
928670	AP	3	Volkswagen Intl Fin NV Sr Nt.....		R	...1	...2FE	59,785,200	96.966	58,179,780	60,000,000	59,916,943		43,004			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	100.344	30,103,140	30,000,000	29,947,865		6,741			3.625	3.654	MS.....	344,375	1,087,500	09/06/2012.	09/07/2022.			
947075	AD	9	Weatherford Intl Inc Gtd Nt.....		R	...3FE	.....	9,211,560	92.210	8,298,900	9,000,000	9,067,090		(28,060)			6.000	5.634	MS.....	159,000	540,000	02/08/2010.	03/15/2018.			
947075	AF	4	Weatherford Intl Inc Gtd Nt.....		R	...3FE	.....	48,730,980	97.375	43,818,750	45,000,000	46,525,636		(419,020)			9.625	8.362	MS.....	1,443,750	4,331,250	02/01/2010.	03/01/2019.			
94707V	AA	8	Weatherford Intl Ltd Co Gtd Nt.....		R	...3FE	.....	8,644,464	81.000	6,480,000	8,000,000	8,397,939		(75,465)			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	93.750	8,437,500	9,000,000	9,301,971		(131,782)			8.000	6.257	FA.....	300,000	720,000	08/09/2013.	02/01/2019.			
A8688@	AA	7	TIWAG - Tiroler Wasserkraft AG Sr Nt.....		R	...1	.....	25,000,000	100.138	25,034,500	25,000,000	25,000,000					2.270	2.011	JD.....	22,068	480,591	12/18/2012.	12/18/2017.			
D2736#	AH	2	Fritz Draxlmaier GMBH & Co KG Sr Nt.....		F	...2	.....	34,000,000	110.070	37,423,850	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	101.478	12,177,331	12,000,000	11,938,253		17,441			3.800	3.968	AO.....	112,733	456,000	04/02/2014.	04/02/2019.			
D8563#	AA	2	VTG AG Sr Nt Ser A (EUR).....		D	...2	.....	47,958,600	117.915	42,906,487	36,387,700	36,387,700				(4,140,600)	5.736	5.736	MN.....	318,878	2,140,487	05/06/2011.	05/06/2021.			
D8563#	AB	0	VTG AG Sr Nt Ser B (EUR).....		D	...2	.....	12,168,600	121.221	11,191,962	9,232,700	9,232,700				(1,050,600)	5.780	5.780	MN.....	81,530	547,239	05/06/2011.	05/06/2023.			
D9002#	AD	3	Vaillant GmbH Gtd Sr Nt Ser B (EUR).....		D	...2	.....	19,995,840	101.967	17,410,936	17,075,064	17,075,064				(1,942,992)	4.694	4.692	MN.....	102,414	819,951	08/15/2006.	08/15/2016.			
F3166#	AA	2	Essilor Intl Sr Nt Ser A.....		R	...1	.....	15,000,000	100.680	15,101,953	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	101.426	10,142,629	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	99.619	7,969,544	8,000,000	8,000,000					1.840	1.840	MN.....	22,898	147,200	11/05/2013.	05/05/2017.			
G0369@	AK	2	Anglian Water Services Fin plc Sr Nt Ser.....		F	...2FE	.....	40,000,000	105.533	42,213,289	40,000,000	40,000,000					5.180	5.180	JD.....	149,644	2,072,000	12/05/2011.	12/05/2021.			
G0369@	AQ	9	Anglian Water Services Fin plc Sr Nt Ser.....		F	...2FE	.....	20,000,000	104.005	20,801,082	20,000,000	20,000,000					5.000	5.000	AO.....	250,000	1,000,000	10/01/2012.	10/01/2022.			
G0369@	AV	8	Anglian Water Services Fin plc Sec Nt.....		F	...2FE	.....	10,000,000	103.454	10,345,432	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 Plc Sr Nt Ser 2 GBP.....		D	...2	...2FE	41,199,300	102.512	40,786,732	39,787,200	39,787,200				(2,270,700)	4.101	4.100	JD.....	4,532	1,685,708	06/27/2013.	06/30/2025.			
G0566*	AC	3	Arqiva PP Fin Plc Gtd Sec Nt Ser 3.....		D	...2	...2FE	23,780,400	99.626	20,553,242	20,630,400	20,630,400				(1,177,400)	2.848	2.803	JD.....	1,610	599,014	07/24/2014.	06/29/2029.			
G0754#	AD	9	Babcock Intl Grp Sr Nt Ser B.....		F	...2	.....	11,000,000	107.927	11,871,980	11,000,000	11,000,000					5.640	5.640	MS.....	179,227	620,400	03/17/2011.	03/17/2021.			
G09059	AA	7	BCP Singapore VI Cayman Sec Nt.....		F	...1	...4FE	130,325	80.200	104,260	130,000	130,297		(28)			8.000	7.936	AO.....	2,196	5,200	04/29/2015.	04/15/2021.			
G0977*	AA	0	Belron Fin Ltd Sr Nt Ser A.....		F	...2	.....	10,000,000	103.708	10,370,761	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	107.559	10,755,892	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	108.565	5,428,227	5,000,000	5,128,300		(14,462)			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	102.193	30,657,951	30,000,000	30,118,171		(22,332)			3.930	3.838	MS.....	311,125	1,179,000	09/26/2013.	09/26/2020.			
G1591#	AH	5	Britvic Plc Sr Nt.....		F	...2	.....	9,000,000	102.304	9,207,321	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	1																	

SCHEDULE D - PART 1

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

1			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
				F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code			NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
G1745*	AM	3	Brookfield Utilities UK PLC Sr Nt GBP.....	D	.....	.....2FE	15,294,600	97.550	12,937,412	13,262,400	13,262,400				(756,900)	4.510	4.510	JD.....	26,584	621,839	06/17/2014.	06/15/2029.
G1835#	AA	6	Capco Covent Garden Ltd Sr Nt Ser A (GBP.....	D	.....	.....2	47,250,000	100.107	44,255,125	44,208,000	44,208,000				(2,523,000)	3.630	3.630	JD.....	66,865	1,669,001	12/16/2014.	12/16/2024.
G1981@	AA	0	Cayman Turtle Farm Ltd Gtd Sr Nt.....	F	2	1	6,604,462	105.014	6,935,638	6,604,462	6,604,462					4.850	4.880	MJSD..	26,693	320,316	03/12/2004.	03/01/2019.
G2370Y	AB	2	Consolidated Minerals LTD 1st Lien Nt.....	F	1	5FE	1,411,125	49.500	1,002,375	2,025,000	1,471,698		60.573			8.000	17.141	MN.....	20,700	162,000	04/02/2015.	05/15/2020.
G24524	AH	6	Country Garden Hldg Co Sr Nt.....	F	1	3FE	1,387,563	104.208	1,406,804	1,350,000	1,383,111		(4,451)			7.250	6.503	AO.....	23,653	52,313	09/10/2015.	04/04/2021.
G2615@	AA	2	DCC plc Sr Nt Ser A.....	F	.....	.....2	20,236,208	100.368	20,073,652	20,000,000	20,152,049		(32,327)			3.410	3.220	AO.....	125,033	682,000	04/25/2013.	04/25/2020.
G2615@	AB	0	DCC plc Sr Nt Ser B.....	F	.....	.....2	14,000,000	100.949	14,132,839	14,000,000	14,000,000					4.040	4.040	AO.....	103,693	565,600	04/25/2013.	04/25/2023.
G27649	AG	0	Digicel Limited Sr Nt.....	F	1	4FE	1,805,831	83.625	1,526,156	1,825,000	1,806,401		569			6.750	6.924	MS.....	41,063	50,897	09/22/2015.	03/01/2023.
G2956@	AP	6	ABP Acq UK Ltd Sr Nt Ser A.....	D	.....	.....2Z	15,245,000	97.168	14,318,611	14,736,000	14,736,000				(509,000)	3.430	3.430	MS.....	137,593		09/23/2015.	09/23/2025.
G4035E	AA	1	Gold Fields Orogen Hold Sr Nt.....	F	.....	.....3FE	355,600	74.500	298,000	400,000	360,586		4.986			4.875	7.365	AO.....	4,550	14,625	04/01/2015.	10/07/2020.
G4588#	BA	8	Intermediate Capital Group Plc Sr Nt Ser.....	F	.....	.....2	25,007,050	103.457	25,864,316	25,000,000	25,003,999		(1,561)			5.150	5.144	MN.....	189,549	1,287,500	05/08/2013.	05/08/2018.
G4588#	BC	4	Intermediate Capital Group Plc Sr Nt Ser.....	F	.....	.....2	29,972,959	101.144	30,343,182	30,000,000	29,976,527		3.568			4.520	4.520	MN.....	188,333	678,000	05/11/2015.	05/11/2020.
G4622#	AE	9	Howard de Walden Sr Nt Ser B.....	R	.....	.....1	30,000,000	106.112	31,833,461	30,000,000	30,000,000					4.320	4.321	JJ.....	594,000	1,296,000	09/16/2011.	09/16/2021.
G5241#	AD	9	Kerry Group Financial Services Sr Nt.....	F	.....	.....2	45,000,000	102.070	45,931,519	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	103.386	36,185,181	35,000,000	35,000,000					4.620	4.620	AO.....	386,283	1,617,000	10/05/2010.	10/05/2017.
G6037A	AA	2	Metallinvest Finance LT Nt.....	F	.....	.....3FE	1,601,125	96.122	1,634,074	1,700,000	1,613,285		12.160			5.625	7.023	AO.....	19,656	95,625	04/14/2015.	04/17/2020.
G61157	AC	0	MIE Holdings Corp Sr Nt.....	F	1	4FE	697,500	42.022	420,220	1,000,000	736,381		38.881			7.500	18.506	AO.....	13,750	80,000	04/15/2015.	04/25/2019.
G6177#	AA	1	Inchcape plc Sr Nt.....	F	.....	.....2	23,571,429	104.687	24,676,119	23,571,429	23,571,429					5.940	5.940	MN.....	147,793	1,400,143	05/23/2007.	05/23/2017.
G6217E	AB	4	MMC Norilsk Nickel OJSC Sr Nt.....	F	.....	.....2FE	496,875	100.122	500,610	500,000	497,236		361			5.550	5.683	AO.....	4,856	27,750	04/14/2015.	10/28/2020.
G6501M	AA	3	Nexteer Auto Group LTD Sr Nt.....	F	1	3FE	826,000	102.000	816,000	800,000	823,035		(2,965)			5.875	5.198	MN.....	6,006	47,261	04/01/2015.	11/15/2021.
G6596#	AA	4	North West Elec Networks PLC Gtd Sr Nt S.....	D	.....	.....2	18,804,000	98.628	17,440,618	17,683,200	17,683,200				(1,009,200)	4.070	4.070	JD.....	21,991	755,908	12/18/2014.	12/20/2029.
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....	F	1	2FE	1,862,219	50.750	1,141,875	2,250,000	1,864,149		1.930			7.125	8.766	JD.....	2,227	136,266	09/02/2015.	06/26/2042.
G6710E	AQ	3	Odebrecht Finance LTD Sr Nt.....	F	.....	.....2FE	573,900	48.250	347,400	720,000	576,846		2.946			5.250	7.551	JD.....	420	32,025	09/01/2015.	06/27/2029.
G6843#	AD	9	P&O Princess Cruises Plc Sr Nt Ser D.....	F	.....	.....2	2,000,000	100.631	2,012,628	2,000,000	2,000,000					7.090	7.090	FA.....	53,175	141,800	10/25/2000.	02/16/2016.
G6970*	AE	6	Peel Ports Finance Sr Nt.....	D	.....	.....2FE	75,430,130	100.102	67,721,982	67,652,976	67,652,976				(3,861,031)	3.073	3.008	JAJO..	513,991	2,139,909	12/09/2013.	01/02/2025.
G7770#	AA	0	Sage Group plc Nt Ser D.....	F	.....	.....2	5,004,574	99.479	4,973,966	5,000,000	5,002,274		(913)			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	102.285	20,457,010	20,000,000	20,000,000					3.870	3.870	FA.....	266,600	774,000	02/27/2012.	02/27/2022.
G8781#	AD	9	Thames Water Util Cayman Fin Sr Nt Ser B.....	F	.....	.....2S	25,000,000	104.182	26,045,522	25,000,000	25,000,000					4.690	4.690	FA.....	403,861	1,172,500	02/27/2012.	02/27/2019.
G8967#	AR	4	Triton Container Intl Ltd Sr Sec Nt Ser.....	R	2	2FE	50,089,888	99.726	49,863,017	50,000,000	50,072,229		(17,659)			3.230	3.230	MS.....	408,236	924,139	03/05/2015.	03/31/2022.
G9160@	AA	6	UK Power Network Serv Hldg Ltd Nt.....	R	.....	.....2	27,000,000	104.592	28,239,790	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	101.365	25,341,258	25,000,000	25,000,000					5.740	5.740	JJ.....	609,875	1,435,000	07/28/2011.	07/28/2021.
G9300#	AB	3	Gas Networks Ireland Nt.....	F	.....	.....2	10,000,000	112.356	11,235,622	10,000,000	10,000,000					6.740	6.740	MS.....	170,372	337,000	08/01/2015.	03/31/2019.
H4777*	AA	3	SBM Deep Panuke SA Prvt Pl Sr Nt.....	R	2	3FE	29,286,708	87.885	25,614,717	29,145,556	29,266,704		(18,177)			3.500	3.367	JD.....	45,338	1,020,094	10/31/2014.	12/15/2021.
K3752#	AG	3	Copenhagen Airports A/S Sr Nt.....	F	.....	.....2	9,481,650	100.581	10,058,148	10,000,000	9,583,038		44.491			4.010	4.665	FA.....	143,692	401,000	08/22/2013.	08/22/2023.
K3752#	AH	1	Copenhagen Airports A/S Sr Nt.....	D	.....	.....2Z	24,861,379	101.339	24,336,919	24,015,370	24,015,370				(846,009)	2.350	2.350	FA.....	194,391		08/27/2015.	08/27/2025.
K7802#	AP	4	Royal Greenland A/S Sr Nt.....	R	.....	.....1	10,000,000	115.103	11,510,275	10,000,000	10,000,000					7.100	7.100	FA.....	246,528	710,000	08/26/2009.	08/26/2019.
K7802#	AR	0	Royal Greenland A/S Sr Nt Ser A.....	R	.....	.....1Z	41,204,181	101.607	41,658,707	41,000,000	41,201,966		(2,215)			3.620	3.620	MN.....	181,402		11/17/2015.	11/17/2022.
L6388F	AL	6	Millicom Intl Cellular Sr Nt.....	F	1	3FE	2,014,810	92.375	1,739,421	1,883,000	1,995,562		(19,248)			6.625	4.867	AO.....	26,336	134,164	04/10/2015.	10/15/2021.
L7272@	AC	5	Oriflame Cosmetics Global SA Sr Nt Ser C.....	F	.....	.....3	5,000,000	94.144	4,707,176	5,000,000	5,000,000					5.460	5.460	JJ.....	127,400	278,000	06/27/2014.	07/13/2021.
L7272@	AD	3	Oriflame Cosmetics Global SA Sr Nt Ser D.....	F	.....	.....3	15,000,000	91.352	13,702,725	15,000,000	15,000,000					5.610	5.610	JJ.....	392,700	856,500	06/27/2014.	07/13/2023.
L7272@	AG	6	Oriflame Cosmetics Global SA Sr Nt Ser C.....	F	.....	.....3	30,000,000	100.155	30,046,392	30,000,000	30,000,000					6.490	6.490	AO.....	383,992	1,977,000	06/27/2014.	04/20/2020.
L7601F	AC	5	Pinnacle Acquisition (Paradigm) Term Ln C.....	R	.....	.....4FE	9,524,115	84.000	8,109,887	9,654,627	9,577,136		19,319			4.750	5.024	MJSD..	6,369	464,964	02/12/2013.	07/30/2019.

SCHEDULE D - PART 1

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

1			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
				F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code			NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
L78043	AA	1	Puma Energy Holdings Sr Nt.....	F	1	3FE	1,557,500	98.350	1,475,250	1,500,000	1,547,698	.....	.....(9,802)	.....	.....	.....6.750	5.612	FA.....	42,188	50,625	04/09/2015.	02/01/2021.
L8038*	AA	4	SBM Baleia Priv PI Nt.....	R	2	3FE	13,691,200	70.388	9,637,015	13,691,200	13,691,200	.....	.....	.....	.....	.....5.500	5.538	MJSD.....	33,467	753,016	10/31/2012.	09/15/2027.
L8367#	AA	1	Shurgard Luxembourg Sarl Sr Nt Ser A.....	D	2	.....	.....18,918,690	100.044	15,213,502	15,206,800	15,251,888	.....	.....(13,201)	.....	.....(1,724,951)	2.670	2.593	JD.....	1,128	411,059	07/24/2014.	07/24/2021.
L8367#	AB	9	Shurgard Luxembourg Sarl Sr Nt Ser B.....	D	2	.....	.....14,810,400	98.766	11,800,781	11,948,200	11,948,200	.....	.....	.....	.....(1,359,600)	3.110	3.110	JD.....	1,032	377,678	07/24/2014.	07/24/2024.
L9116P	AE	3	Tonon Luxembourg SA 1st Lien Nt.....	F	1	6FE	1,635,258	50.000	1,569,000	3,138,000	1,478,100	(201,205)	44,048	.....	.....	.....10.500	24.407	MN.....	43,017	242,078	06/16/2015.	05/14/2024.
L9183M	AD	0	TMK OAO Sr Nt.....	F	.....	....4FE	2,061,263	94.125	2,235,469	2,375,000	2,096,238	.....	.....34,975	.....	.....	.....6.750	10.212	AO.....	39,188	73,406	11/02/2015.	04/03/2020.
M2R15V	AA	5	Albaraka Turk Katilim BA Sr Nt.....	F	.....	....3FE	865,190	99.172	852,879	860,000	864,483	.....	.....(707)	.....	.....	.....6.250	6.082	JD.....	149	53,750	04/14/2015.	06/30/2019.
M63751	AA	5	Koc Holdings AS Sr Nt.....	F	.....	....2FE	493,125	95.718	478,590	500,000	494,045	.....	.....	.....	.....	.....3.500	3.802	AO.....	3,257	17,500	04/08/2015.	04/24/2020.
M8933F	AF	4	Turkiye IS Bankasi AS Sub Nt.....	F	.....	....3FE	503,750	98.584	492,920	500,000	503,469	.....	.....(281)	.....	.....	.....6.000	5.875	AO.....	5,583	30,000	04/09/2015.	10/24/2022.
N1492@	AA	4	Boskalis Finance BV Sr Nt.....	F	2	.....	.....2,000,000	103.991	2,079,828	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	109.982	13,197,799	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	98.360	12,786,763	13,000,000	13,000,000	.....	.....	.....	.....	.....3.660	3.660	JJ.....	210,145	475,800	07/22/2013.	07/22/2023.
N3386#	AN	9	Fugro NV Sr Nt Ser B.....	F	3	.....	.....18,135,536	82.676	18,643,644	22,550,313	18,159,723	.....	.....24,187	.....	.....	.....5.780	10.441	FA.....	458,222	.....	12/17/2015.	08/17/2021.
N4281@	BS	3	Koninklijke Vopak NV Nt.....	F	2	.....	.....22,000,000	92.475	20,344,445	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	90.752	14,520,353	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	102.564	55,384,349	54,000,000	54,000,000	.....	.....	.....	.....	.....4.010	4.012	FA.....	739,845	2,165,400	08/30/2012.	08/30/2022.
N51274	AA	1	Nyrstar Netherlands Hldg Unsec Nt.....	D	.....	....4FE	489,447	81.008	373,961	461,635	489,238	.....	.....(4,669)	.....	.....4,459	8.500	11.554	MS.....	1,554	.....	04/01/2015.	09/15/2019.
N54468	AD	0	MARFRIG Holding Europe Sr Nt.....	F	1	4FE	795,963	89.750	830,188	925,000	814,673	.....	.....18,710	.....	.....	.....6.875	11.103	JD.....	1,237	63,594	04/01/2015.	06/24/2019.
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt.....	F	2	2FE	36,023,320	97.284	34,253,643	35,210,000	35,936,206	.....	.....(87,114)	.....	.....	.....5.000	4.717	JD.....	4,890	1,760,500	04/02/2015.	03/30/2024.
N7334#	AT	0	Wereldhave NV Sr Nt Ser A.....	F	22	.....	.....25,000,000	100.342	25,085,522	25,000,000	25,000,000	.....	.....	.....	.....	.....4.610	4.610	JD.....	54,424	.....	12/14/2015.	12/14/2025.
N7660#	AM	9	SHV Nederland BV Sr Nt.....	F	.....	....2FE	50,000,000	105.185	52,592,443	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	106.854	10,685,399	10,000,000	10,000,000	.....	.....	.....	.....	.....5.410	5.410	AO.....	106,697	541,000	04/20/2011.	04/20/2021.
N9417J	AB	7	VTR Finance BV Secured Nt.....	F	1	4FE	968,173	92.000	900,680	979,000	966,166	.....	.....(2,006)	.....	.....	.....6.875	6.973	JJ.....	31,036	17,188	12/23/2015.	01/15/2024.
P19189	AA	0	Camposol SA Sr Nt.....	F	1	4FE	609,619	74.000	455,100	615,000	611,698	.....	.....2,080	.....	.....	.....9.875	10.411	FA.....	25,136	30,366	04/22/2015.	02/02/2017.
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt.....	F	1	4FE	725,388	83.375	604,469	725,000	725,397	.....	.....10	.....	.....	.....5.700	5.685	JJ.....	19,515	20,663	04/15/2015.	01/11/2025.
P2894N	AC	1	Columbus Intl Inc Sr Nt.....	F	1	3FE	775,344	99.500	721,375	725,000	768,857	.....	.....(6,487)	.....	.....	.....7.375	5.741	MS.....	13,516	26,734	04/15/2015.	03/30/2021.
P2R35N	AA	6	Cia Latino Americana Sr Mt Nt Ser E.....	F	1	5FE	90,500	95.498	95,498	100,000	91,668	.....	.....1,168	.....	.....	.....11.500	14.435	AO.....	2,428	12,000	04/08/2015.	10/15/2019.
P32506	AC	4	Credito Real Sab De CV Sr Nt.....	F	1	3FE	258,750	98.000	245,000	250,000	257,316	.....	.....(1,434)	.....	.....	.....7.500	6.472	MS.....	5,625	9,375	04/08/2015.	03/13/2019.
P3642B	BF	2	Grupo Elektra Sab De CV Sr Nt.....	F	1	3FE	879,464	89.100	752,004	844,000	868,241	.....	.....(11,223)	.....	.....	.....7.250	4.863	FA.....	24,646	30,595	04/22/2015.	08/06/2018.
P4833J	AA	4	Geopark Latin Amer Chile 1st Lien Nt.....	F	1	4FE	706,940	69.400	631,540	910,000	723,955	.....	.....17,015	.....	.....	.....7.500	14.154	FA.....	26,542	21,938	08/25/2015.	02/11/2020.
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....	F	.....	....2FE	1,006,438	83.750	837,500	1,000,000	1,006,415	.....	.....(22)	.....	.....	.....5.875	5.829	MS.....	16,972	29,375	04/21/2015.	09/17/2044.
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt.....	F	1	5FE	1,674,496	104.500	1,835,035	1,756,014	1,681,729	.....	.....7,233	.....	.....	.....12.625	13.745	AJ.....	109,617	110,848	04/08/2015.	07/03/2021.
P6638M	AA	9	Metalsa SA DE CV Sr Nt.....	F	.....	....3FE	417,000	86.500	367,625	425,000	417,592	.....	.....592	.....	.....	.....4.900	5.189	AO.....	3,876	20,825	04/14/2015.	04/24/2023.
P8704L	AA	6	Sixsigma Networks Mexico Sr Nt.....	F	1	4FE	874,500	96.000	792,000	825,000	873,296	.....	.....(1,204)	.....	.....	.....8.250	6.806	MN.....	10,209	68,063	04/07/2015.	11/07/2021.
P9423F	BK	4	TV Azetca SA DE CV Sr Nt.....	F	1	4FE	970,000	58.000	522,000	900,000	959,822	.....	.....(10,178)	.....	.....	.....9.625	5.596	MS.....	19,634	34,313	04/22/2015.	09/18/2020.
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt.....	F	2	5FE	879,425	96.875	823,438	850,000	877,336	.....	.....(2,089)	.....	.....	.....8.750	8.154	AO.....	17,974	37,188	04/14/2015.	04/04/2024.
Q1297#	AE	8	CSL Finance Pty Ltd Sr Nt Ser A.....	D	1	.....	.....23,632,200	97.598	20,142,099	20,637,800	20,637,800	.....	.....	.....	.....(2,348,400)	1.650	1.650	NOV.....	46,349	339,019	11/12/2014.	11/12/2022.
Q2264@	AA	5	Challenger Life No 2 Ltd Sub Nt Ser A.....	F	.....	....2FE	39,000,000	99.554	38,826,205	39,000,000	39,000,000	.....	.....	.....	.....	.....2.085	6.693	JD.....	56,459	700,628	12/07/2006.	12/07/2016.
Q2308*	AA	5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt.....	F	.....	....2FE	7,500,000	95.212	7,140,926	7,500,000	7,500,000	.....	.....	.....	.....	.....3.550	3.550	JJ.....	117,594	.....	07/22/2015.	07/22/2027.
Q2594#	AA	4	Coca-Cola Amatil Ltd Sr Nt.....	F	.....	....2FE	20,925,315	100.610	20,121,996	20,000,000	20,018,684	.....	.....(96,493)	.....	.....	.....5.200	4.696	MS.....	320,667	1,040,000	03/10/2004.	03/10/2016.
Q2887#	AA	0	Goodman Property Trust Sr Sec Nt Ser A.....	F	.....	....2FE	8,000,000	96.285	7,702,784	8,000,000	8,000,000	.....	.....	.....	.....	.....3.460	3.460	JD.....	12,302	138,400	06/15/2015.	06/15/2025.
Q3507#	AC	4	Energy Ptnrship Sr Nt Ser C.....	F	.....	.....2	48,000,000	95.827	45,997,079	48,000,000	48,000,000	.....	.....	.....	.....	.....3.390	3.390	FA.....	569,520	813,600	02/25/2015.	02/25/2022.
Q3629#	AF	0	ETSA Utilities Finance Pty Ltd Sr Nt.....	F	1	.....	.....6,000,000	99.377	5,962,649	6,000,000	6,000,000	.....	.....	.....	.....	.....3.290	3.290	JD.....	14,805	197,400	06/04/2014.	06/04/2022.

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				8	9			12	13	14	15	16	17	18	19	20	21	22
	Description			Code	F o r e i g n B o n d C H A R		Actual Cost	Fair Value	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q3958@	AA	4	Goodman Australia Indust Fund Sr Nt Ser.....	F	2	23,000,000	...108.455	24,944,683	23,000,000	23,000,000	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	...103.992	51,995,933	50,000,000	50,000,000	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	...103.258	27,879,582	27,000,000	27,000,000	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	2FE	32,000,000	...104.935	33,579,211	32,000,000	32,000,000	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	...98.971	29,691,341	30,000,000	30,000,000	30,000,000	30,000,000	.....	.....	.....	.....	.....5.670	5.670	MN.....	222,075	1,701,000	01/15/2014.	11/14/2023.
Q6646*	AC	3	New Term Fing Co Pty Ltd Sr Sec Nt Ser C.....	F	2Z	11,000,000	...95.603	10,516,321	11,000,000	11,000,000	11,000,000	11,000,000	.....	.....	.....	.....	.....3.980	3.980	MS.....	128,908	.....	09/15/2015.	09/14/2030.
Q7134#	AD	4	Arrium Ltd Sr Nt Ser B.....	F	3	40,000,000	...81.787	32,714,875	40,000,000	40,000,000	40,000,000	40,000,000	.....	.....	.....	.....	.....5.610	5.610	JD.....	18,700	2,284,000	06/28/2011.	06/28/2021.
Q7160#	AE	9	Orica Finance Ltd Sr Nt.....	F	2	20,000,000	...104.778	20,955,626	20,000,000	20,000,000	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	...116.262	4,650,494	4,000,000	4,000,000	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 Pty Ltd Sr Nt.....	F	2	14,000,000	...103.983	14,557,597	14,000,000	14,000,000	14,000,000	14,000,000	.....	.....	.....	.....	.....4.470	4.470	JJ.....	269,442	625,800	07/26/2012.	07/26/2022.
Q7450@	AF	7	Perth Airport Pty Ltd Sr Sec Nt Ser F.....	F	2FE	12,000,000	...94.327	11,319,282	12,000,000	12,000,000	12,000,000	12,000,000	.....	.....	.....	.....	.....3.600	3.600	JJ.....	206,400	.....	07/09/2015.	07/09/2027.
Q7740#	AA	6	Precinct Properties NZ Ltd Sr Sec Nt Ser.....	F	2	25,000,000	...101.435	25,358,756	25,000,000	25,000,000	25,000,000	25,000,000	.....	.....	.....	.....	.....4.130	4.130	JJ.....	441,681	516,250	01/23/2015.	07/27/2025.
Q7794#	AF	0	QPH Fin Co Pty Ltd Gtd Sr Sec Nt.....	D	2FE	20,501,800	...110.786	17,758,065	16,029,200	16,029,200	16,029,200	16,029,200	.....	.....	.....	.....(1,955,800)	6.280	6.280	FA.....	383,080	1,045,940	08/14/2014.	08/14/2029.
Q9194#	AH	8	Transurban Finance Company Ltd Sr Nt Ser.....	F	2	28,000,000	...102.282	37,949,937	37,103,264	37,103,264	37,103,264	37,103,264	.....	.....	.....	.....	.....5.710	5.710	MN.....	276,595	2,144,259	11/14/2006.	11/14/2016.
Q9194*	AA	7	Transurban Fin Sr Sec Nt Ser A.....	F	2FE	20,000,000	...100.289	20,057,812	20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....	.....4.160	4.160	MS.....	228,800	.....	09/22/2015.	09/22/2025.
R8047#	AA	3	Solveig Gas Norway AS Priv Pl.....	F	2FE	38,000,000	...97.649	37,106,476	38,000,000	38,000,000	38,000,000	38,000,000	.....	.....	.....	.....	.....4.000	4.000	JD.....	4,222	1,520,000	06/27/2012.	12/30/2027.
W0805#	AM	0	Assa Abloy Financial Svcs AB Sr Nt Ser L.....	F	1	23,000,000	...100.267	23,061,312	23,000,000	23,000,000	23,000,000	23,000,000	.....	.....	.....	.....	.....3.480	3.481	MN.....	100,050	800,400	08/09/2012.	08/09/2022.
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						20,329,471.379	XXX	20,391,212.630	19,860,034.944	20,113,714.850	20,113,714.850	(201,205)	(41,126,537)	930,099	(36,102,532)	XXX	XXX	XXX	249,623,058	863,893,862	XXX	XXX
E10.43	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
000759	CV	0	American Business Fin Svcs Inc RMBS Ser.....	.....	.....2	5FM	3,890,741	78.777	3,172,362	4,026,995	3,890,741	3,890,741	.....	.....	.....	.....	.....5.902	6.367	MON...	19,806	186,729	09/19/2002.	09/15/2033.
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-4 CI A4.....	.....	.....2	1FM	852,242	106.725	899,030	842,382	864,413	864,413	.....	.....(2,819)	.....	.....	.....6.530	6.146	MON...	4,584	55,008	11/30/2001.	04/25/2031.
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 CI M1.....	.....	.....2	5FM	533,307	79.150	412,828	521,578	534,616	534,616	.....	.....(3,027)	.....	.....	.....7.150	6.602	MON...	3,108	34,530	11/30/2001.	01/25/2032.
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1.....	.....	.....2	1FM	261,442	42.908	326,135	760,072	261,442	261,442	384,256	319,987	.....	.....	.....6.255	27.555	MON...	3,962	48,689	03/14/2002.	06/25/2032.
00442M	AA	5	ACE Securities Corp RMBS Ser 2006-SD2 Cl.....	.....	.....2	1FM	462,542	99.096	458,217	462,398	462,401	462,401	.....	.....	.....	.....	.....0.722	0.716	MON...	37	2,357	05/22/2007.	12/25/2045.
00764M	BD	8	Aegis ABS Trust RMBS Ser 2004-1 CI M1.....	.....	.....2	1FM	5,279,461	93.734	4,948,665	5,279,461	5,279,461	5,279,461	.....	.....	.....	.....	.....1.442	1.446	MON...	846	64,947	01/15/2004.	04/25/2034.
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.....	.....	.....2	1FM	13,548,305	93.186	13,911,952	14,929,262	13,790,987	13,790,987	.....	.....	.....76,512	.....	.....1.322	2.295	MON...	2,192	165,393	11/06/2012.	06/25/2034.
02146P	AF	2	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....2	1FM	27,431,574	95.640	26,971,862	28,201,415	27,431,574	27,431,574	.....	.....	.....	.....	.....3.543	3.895	MON...	83,267	1,006,148	07/21/2006.	08/25/2036.
02147B	AA	3	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....2	2FM	2,428,208	71.975	2,154,922	2,993,995	2,428,208	2,428,208	.....	.....	.....	.....	.....6.000	12.219	MON...	14,970	179,633	10/02/2007.	04/25/2037.
02147J	AE	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....2	1FM	6,686,841	86.617	7,598,216	8,772,209	6,686,841	6,686,841	.....	.....	.....	.....	.....6.000	11.215	MON...	43,861	526,321	02/13/2007.	02/25/2047.
02147L	AN	3	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....2	1FM	5,161,046	69.605	5,265,779	7,565,220	5,161,046	5,161,046	.....	.....	.....	.....	.....6.250	17.151	MON...	39,402	484,355	10/24/2006.	05/25/2036.
02148J	AJ	6	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....2	1FM	2,777,158	94.391	3,094,716	3,278,610	2,777,158	2,777,158	.....	.....	.....	.....	.....6.000	9.899	MON...	16,393	196,391	02/09/2007.	01/25/2037.
02149D	AJ	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....2	1FM	367,271	118.297	453,785	383,600	367,271	367,271	.....	.....	.....	.....	.....2.732	4.353	MON...	873	10,308	01/19/2007.	01/25/2047.
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....2	1FM	8,819,840	87.333	9,062,310	10,376,790	8,819,840	8,819,840	.....	.....	.....	.....	.....5.750	9.927	MON...	49,722	596,665	01/26/2007.	03/25/2037.
02660T	BQ	5	American Home Mtg Inv Tr RMBS Ser 2004-3.....	.....	.....2	1FM	1,465,263	102.990	1,527,456	1,483,107	1,473,456	1,473,456	.....	.....115	.....	.....	.....4.820	5.001	MON...	5,957	71,486	11/10/2004.	10/25/2034.
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2.....	.....	.....2	1FM	3,172,740	101.491	3,235,627	3,188,083	3,174,373	3,174,373	.....	.....(27)	.....	.....	.....5.064	5.138	MON...	13,454	149,932	08/26/2005.	09/25/2035.
02660T	GB	3	American Home Mtg Inv Tr RMBS Ser 2005-3.....	.....	.....2	2FM	1,680,525	92.851	1,560,391	1,680,525	1,680,525	1,680,525	.....	.....	.....	.....	.....5.120	5.128	MON...	7,170	79,022	09/14/2005.	09/25/2035.
026935	AR	7	American Home Mtg Inv Tr RMBS Ser 2007-3.....	.....	.....2	1FM	600,699	91.410	549,097	600,699	600,699	600,699	.....	.....	.....	.....	.....1.122	1.124	MON...	75	5,429	06/01/2007.	09/25/2027.
03072S	FY	6	Amerquest Mtg Sec Inc RMBS Ser 2003-5 C.....	.....	.....2	1FM	1,221,771	101.520	1,240,399	1,221,823	1,219,663	1,219,663	.....	.....176	.....	.....	.....4.365	4.377	MON...	4,445	53,159	04/02/2003.	04/25/2033.
03072S	FZ	3	Amerquest Mtg Sec Inc RMBS Ser 2003-5 C.....	.....	.....2	2FM	1,541,993	25.601	618,181	2,414,666	618,181	618,181	(923,812)	.....	.....	.....	.....4.365	12.415	MON...	81,597	8,784	07/29/2004.	04/25/2033.
03215P	BN	8	Amresco Resdlt Sec Mtg Loan RMBS Ser 199.....	.....	.....2	1FM	110,005	101.035	111,667	110,523	109,963	109,963	.....	.....	.....	.....	.....7.610	7.726	MON...	701	8,044	11/21/2000.	03/25/2027.
040104	BF	7	Argent Securities Inc RMBS Ser 2003-W3 C.....	.....	.....2	1FM	767,026	96.970	739,840	762,960	765,204	765,204	.....	.....(108)	.....	.....	.....1.547	1.521	MON...	131	10,202	10/04/2005.	09/25/2033.
040104	BW	0	Argent Securities Inc RMBS Ser 2003-WD C.....	.....	.....2	1FM	975,552	100.770	983,501	975,985	1,002,990	1,002,990	.....	.....64,274	.....	.....	.....5.530	5.181	MON...	4,498	80,945	09/22/2003.	10/25/2033.
040104	PB	1	Argent Securities Inc RMBS Ser 2005-W3 C.....	.....	.....2	1FM	9,574,950	97.015	10,907,873	11,243,526	9,923,442	9,923,442	.....	.....116,103	.....	.....	.....0.762	3.103	MON...	951	60,373	12/06/2013.	11/25/2035.

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	F o r e i g n	Bond CHAR	NAIC Design- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04541G	AL	6	Asset Backed Securities Corp RMBS Ser 19.....			.....	..	.....2	1FM	.....	.....94.060	507,430	539,473	.....	.....	.....	.....	.....	.....3.652	.....	MON...	602	19,847	02/09/2000.	06/21/2029.
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20.....			.....	..	.....2	1FM	852,090	103.360	847,610	820,057	823,340	.....	.....(768)	.....	.....	.....7.615	7.163	MON...	5,204	62,447	02/16/2001.	03/21/2029.
04541G	MC	3	Asset Backed Securities Corp RMBS Ser 20.....			.....	..	.....2	1FM	10,159,808	94.352	10,245,582	10,858,846	10,234,190	.....	.....33,671	.....	.....	.....1.397	1.978	MON...	1,685	128,602	10/21/2013.	10/25/2032.
04542B	AS	1	Asset Backed Funding Cert RMBS Ser 2002.....			.....	..	.....2	2FM	992,669	94.889	944,176	995,035	992,669	.....	.....	.....	.....	.....6.938	7.006	MON...	5,753	68,920	05/03/2002.	10/25/2031.
04542B	CW	0	Asset Backed Funding Cert RMBS Ser 2003.....			.....	..	.....2	1FM	2,100,286	99.945	2,099,191	2,100,351	2,096,998	.....	.....(195)	.....	.....	.....5.552	5.585	MON...	9,718	87,568	04/25/2003.	10/25/2032.
04542B	FM	9	Asset Backed Funding Cert RMBS Ser 2004.....			.....	..	.....2	1FM	8,919,462	94.832	8,458,513	8,919,462	8,919,462	.....	.....	.....	.....	.....1.322	1.325	MON...	1,310	98,814	01/29/2004.	08/25/2033.
04542B	MU	3	Asset Backed Funding Cert RMBS Ser 2005.....			.....	..	.....2	1FM	868,147	102.626	932,618	908,757	889,668	.....	.....810	.....	.....	.....4.780	5.441	MON...	3,620	43,471	04/30/2007.	06/25/2035.
05946X	DL	4	Banc of America Funding Corp RMBS Ser 20.....			.....	..	.....2	1FM	2,127,445	103.623	2,188,792	2,112,263	2,116,690	.....	.....(172)	.....	.....	.....5.500	5.356	MON...	9,681	116,174	09/07/2005.	10/25/2033.
05946X	Y7	2	Banc of America Funding Corp RMBS Ser 20.....			.....	..	.....2	1FM	4,396,113	101.396	4,689,187	4,624,632	4,396,113	.....	.....	.....	.....	.....5.750	7.061	MON...	22,160	265,889	05/10/2006.	01/25/2036.
05948K	BW	8	Bank of America Alt Loan Tr RMBS Ser 200.....			.....	..	.....2	1FM	5,395,680	102.684	5,533,588	5,388,944	5,388,979	.....	.....(568)	.....	.....	.....5.750	5.694	MON...	25,822	309,864	05/09/2007.	05/25/2033.
05948K	RM	3	Bank of America Alt Loan Tr RMBS Ser 200.....			.....	..	.....2	1FM	3,766,730	101.430	4,123,029	4,064,885	3,992,455	.....	.....15,475	.....	.....	.....5.000	6.153	MON...	16,937	203,244	12/18/2008.	06/25/2019.
05948K	XQ	7	Bank of America Alt Loan Tr RMBS Ser 200.....			.....	..	.....2	4FM	7,495,052	92.484	7,042,315	7,614,598	7,495,052	.....	.....	.....	.....	.....5.500	5.867	MON...	34,900	418,803	02/16/2005.	03/25/2035.
05948K	XS	3	Bank of America Alt Loan Tr RMBS Ser 200.....			.....	..	.....2	3FM	7,142,055	92.484	6,790,153	7,341,944	7,142,055	.....	.....	.....	.....	.....5.500	6.168	MON...	33,651	403,807	02/14/2005.	03/25/2035.
05948K	ZH	5	Bank of America Alt Loan Tr RMBS Ser 200.....			.....	..	.....2	3FM	11,501,523	90.772	10,781,875	11,877,922	11,501,523	.....	.....	.....	.....	.....5.500	6.209	MON...	54,440	653,286	04/18/2005.	05/25/2035.
05949A	NZ	9	Bank of America Mtg Securities RMBS Ser.....			.....	..	.....2	1FM	2,861,438	105.340	3,023,685	2,870,408	2,860,207	.....	.....(65)	.....	.....	.....5.750	5.808	MON...	13,754	165,048	07/13/2004.	08/25/2034.
05949C	LZ	7	Bank of America Mtg Securities RMBS Ser.....			.....	..	.....2	3FM	1,183,435	97.247	1,160,282	1,193,129	1,186,580	.....	.....(1,323)	.....	.....	.....5.500	5.765	MON...	5,469	65,622	11/02/2005.	04/25/2018.
05952D	AB	4	Banc of America Funding Corp RMBS Ser 20.....			.....	..	.....2	1FM	3,320,419	80.948	2,873,497	3,549,815	3,320,419	.....	.....	.....	.....	.....0.562	1.477	MON...	610	12,453	09/24/2007.	02/20/2047.
05952H	AJ	8	Bank of America Mtg Securities RMBS Ser.....			.....	..	.....2	4FM	1,407,903	89.643	1,263,077	1,409,004	1,405,321	.....	.....90	.....	.....	.....5.750	5.774	MON...	6,751	80,950	02/07/2007.	03/25/2037.
05952H	AJ	8	Bank of America Mtg Securities RMBS Ser.....			.....	..	.....2	3FM	1,242,741	89.643	1,178,872	1,315,070	1,247,872	.....	.....177	.....	.....	.....5.750	7.653	MON...	6,301	75,554	07/18/2011.	03/25/2037.
05952H	AJ	8	Bank of America Mtg Securities RMBS Ser.....			.....	..	.....2	4FM	3,285,107	89.643	2,947,181	3,287,675	3,279,081	.....	.....210	.....	.....	.....5.750	5.774	MON...	15,753	189,004	02/07/2007.	03/25/2037.
05952H	BR	9	Bank of America Mtg Securities RMBS Ser.....			.....	..	.....2	1FM	2,221,910	89.091	2,198,632	2,467,852	2,221,910	.....	.....	.....	.....	.....5.750	8.481	MON...	11,825	141,458	02/09/2007.	01/25/2037.
073249	BU	7	Bayview Fin Acquisition Tr RMBS Ser 2004.....			.....	..	.....2	1FM	5,528,971	96.254	5,321,850	5,528,971	5,528,971	.....	.....	.....	.....	.....1.122	1.124	MON...	689	49,596	04/05/2004.	02/28/2044.
07384Y	MB	9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C.....			.....	..	.....2	1FM	548,503	103.026	563,342	546,794	564,573	.....	.....(1,603)	.....	.....	.....5.500	4.602	MON...	2,506	30,074	12/17/2004.	10/25/2033.
073879	JL	3	Bear Stearns ABS Tr I RMBS Ser 2004-BO C.....			.....	..	.....2	1FM	304,105	100.019	304,163	304,105	304,105	.....	.....	.....	.....	.....1.122	1.124	MON...	38	2,749	09/28/2004.	09/25/2034.
12489W	ET	7	C-BASS Tr RMBS Ser 2002-CB2 CI M1.....			.....	..	.....2	1FM	590,827	81.476	481,383	590,827	590,827	.....	.....	.....	.....	.....1.667	1.672	MON...	109	8,623	04/23/2002.	04/25/2032.
12489W	HD	9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6.....			.....	..	.....2	1FM	609,415	100.686	613,593	609,415	609,415	.....	.....	.....	.....	.....5.070	5.097	MON...	2,575	29,055	11/21/2003.	12/25/2033.
12489W	HE	7	C-BASS Tr RMBS Ser 2003-CB6 CI M1.....			.....	..	.....2	1FM	807,502	91.506	736,150	804,485	806,100	.....	.....(83)	.....	.....	.....1.472	1.455	MON...	132	9,205	01/26/2004.	12/25/2033.
12489W	NP	5	C-BASS Tr RMBS Ser 2005-CB6 CI A4.....			.....	..	.....2	1FM	3,097,522	99.610	3,077,151	3,089,190	3,093,019	.....	.....(1,144)	.....	.....	.....3.914	3.865	MON...	10,075	122,746	06/09/2014.	07/25/2035.
12506Y	BE	8	CDC Mortgage Capital Trust RMBS Ser 2003.....			.....	..	.....2	1FM	643,791	94.259	905,791	960,965	643,791	.....	.....	.....	.....	.....1.622	5.769	MON...	173	13,578	05/15/2003.	10/25/2033.
12544A	BM	6	Countrywide Home Loans RMBS Ser 2006-20.....			.....	..	.....2	4FM	1,859,848	87.362	1,632,701	1,868,900	1,860,233	.....	.....	.....	.....	.....5.750	5.838	MON...	8,955	107,462	02/14/2008.	02/25/2037.
12558M	BL	5	CIT Group Home Eq Loan Tr RMBS Ser 2003.....			.....	..	.....2	1FM	323,970	102.448	331,692	323,768	323,164	.....	.....4	.....	.....	.....4.060	4.059	MON...	1,095	13,145	03/05/2003.	10/20/2032.
12558M	BM	3	CIT Group Home Eq Loan Tr RMBS Ser 2003.....			.....	..	.....2	1FM	1,552,875	94.628	1,460,781	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	3,048,529	86.230	3,137,488	3,638,499	3,048,529	.....	.....	.....	.....	.....6.000	10.031	MON...	18,192	218,310	07/23/2007.	01/25/2037.
12566U	AN	4	Citimortgage Alternative Ln Tr RMBS Ser.....			.....	..	.....2	1FM	2,000,479	87.050	2,202,022	2,529,614	2,000,479	.....	.....	.....	.....	.....5.750	11.363	MON...	12,121	145,453	09/30/2009.	02/25/2037.
126670	FB	9	CWABS Inc RMBS Ser 2005-IM2 CI A3.....			.....	..	.....2	1FM	1,521,265	97.407	1,515,601	1,555,942	1,521,265	.....	.....	.....	.....	.....0.962	1.955	MON...	125	11,527	09/25/2007.	01/25/2036.
126671	R4	0	CWABS Inc RMBS Ser 2003-5 CI MF1.....			.....	..	.....2	1FM	1,351,114	100.014	1,351,305	1,351,119	1,347,865	.....	.....(161)	.....	.....	.....5.413	5.432	MON...	6,095	67,041	11/06/2003.	01/25/2034.
126673	DQ	2	CWABS Inc RMBS Ser 2004-7 CI MF1.....			.....	..	.....2	1FM	2,088,333	99.649	2,085,706	2,093,055	2,088,333	.....	.....	.....	.....	.....5.251	5.284	MON...	9,159	109,906	08/30/2004.	12/25/2034.
126673	GA	4	CWABS Inc RMBS Ser 2004-9 CI AF6.....			.....	..	.....2	1FM	604,956	101.340	613,079	604,970	603,300	.....	.....(144)	.....	.....	.....4.603	4.604	MON...	2,321	27,847	09/14/2004.	12/25/2034.
12667F	4S	1	Countrywide Alternative Ln Tr RMBS Ser 2.....			.....	..	.....2	1FM	10,663,624	98.488	10,906,927	11,074,416	10,663,624	.....	.....	.....	.....	.....5.500	6.390	MON...	50,758	609,093	02/23/2005.	04/25/2035.
12667F	5																								

SCHEDULE D - PART 1

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

E10.45

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	F o r e i g n	Bond CHAR	NAIC Design- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12667F	MX	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	.....	.....1FM	.....	.....2,066,217	...105.630	2,290,636	2,168,545	2,105,057	.....	.....	.....6.837	.....	.....	.....5.500	6.371	MON...	9,939	119,270	08/14/2006.	08/25/2034.
12667F	PG	4	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	.....	.....1FM	.....	.....5,218,204	...105.757	5,455,536	5,158,558	5,174,515	.....	.....	.....(9,436)	.....	.....	.....6.000	5.841	MON...	25,793	309,513	07/13/2004.	09/25/2034.
12667F	TA	3	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	.....	.....1FM	.....	.....36,962	...100.729	37,232	36,963	36,846	.....	.....	.....(9)	.....	.....	.....5.368	5.360	MON...	165	2,018	08/26/2004.	08/25/2034.
12667F	TY	1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	.....	.....1FM	.....	.....14,415	...100.334	14,463	14,415	14,365	.....	.....	.....(3)	.....	.....	.....5.266	5.258	MON...	63	763	09/24/2004.	10/25/2034.
12667G	D2	6	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	.....	.....2FM	.....	.....4,325,215	...87.333	4,128,709	4,727,563	4,325,215	.....	.....	.....	.....	.....	.....5.500	7.371	MON...	21,668	255,332	02/07/2007.	08/25/2035.
12667G	D3	4	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	.....	.....1FM	.....	.....7,979,091	...87.333	7,755,467	8,880,371	7,979,091	.....	.....	.....	.....	.....	.....5.500	7.771	MON...	40,702	479,622	05/11/2007.	08/25/2035.
12667G	DW	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	.....	.....1FM	.....	.....2,280,770	...100.550	2,336,270	2,323,496	2,280,770	.....	.....	.....	.....	.....	.....5.500	6.146	MON...	10,649	127,792	03/14/2005.	05/25/2035.
12667G	FD	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	.....	.....1FM	.....	.....16,001,080	...102.808	16,345,660	15,899,226	15,907,345	.....	.....	.....(854)	.....	.....	.....5.500	5.451	MON...	72,871	874,457	03/07/2005.	05/25/2035.
12667G	H7	1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	.....	.....2FM	.....	.....6,271,594	...87.667	5,943,613	6,779,737	6,271,594	.....	.....	.....	.....	.....	.....5.500	8.057	MON...	31,074	372,885	06/05/2006.	07/25/2035.
126686	AC	8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....	.....	..	.....2	.....	.....1FM	.....	.....1,935,863	...72.100	4,031,644	5,591,747	1,935,863	.....	.....	.....	.....	.....	.....0.481	28.790	MON...	1,269	24,770	09/14/2007.	11/15/2036.
12668B	EH	2	CWMBS Inc RMBS Ser 2005-85CB CI 2A3.....	.....	..	.....2	.....	.....1FM	.....	.....14,071,409	...94.751	15,008,084	15,839,466	14,071,409	.....	.....	.....	.....	.....	.....5.500	7.682	MON...	72,598	871,163	06/19/2006.	02/25/2036.
12668B	QA	4	CWMBS Inc RMBS Ser 2006-4CB CI 2A6.....	.....	..	.....2	.....	.....1FM	.....	.....3,048,271	...95.382	3,185,311	3,339,516	3,048,271	.....	.....	.....	.....	.....	.....5.500	7.348	MON...	15,306	183,673	03/16/2006.	04/25/2036.
12668B	RZ	8	CWMBS Inc RMBS Ser 2006-6CB CI 1A4.....	.....	..	.....2	.....	.....1FM	.....	.....3,724,072	...93.538	4,058,452	4,338,846	3,724,072	.....	.....	.....	.....	.....	.....5.500	9.405	MON...	19,886	238,608	04/21/2006.	05/25/2036.
126694	NS	3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....	.....	..	.....2	.....	.....2FM	.....	.....355,769	...93.363	341,276	365,535	360,496	.....	.....	.....311	.....	.....	.....5.500	5.926	MON...	1,675	20,104	11/10/2005.	12/25/2035.
12669E	3P	9	CWALT Loan Tr RMBS Ser 2003-J9 CI 1A6.....	.....	..	.....2	.....	.....1FM	.....	.....729,667	...104.413	783,881	750,752	736,984	.....	.....	.....(311)	.....	.....	.....5.500	6.016	MON...	3,441	41,267	02/15/2006.	10/25/2033.
12669E	C5	3	CWALT Loan Tr RMBS Ser 2003-16T1 CI A5.....	.....	..	.....2	.....	.....1FM	.....	.....3,176,154	...105.289	3,438,705	3,265,968	3,203,109	.....	.....	.....1,080	.....	.....	.....5.250	5.760	MON...	14,289	171,463	11/01/2006.	09/25/2033.
12669F	D2	6	CWHL Inc RMBS Ser 2004-10 CI A10.....	.....	..	.....2	.....	.....1FM	.....	.....80,833	...100.196	86,506	86,337	85,841	.....	.....	.....539	.....	.....	.....5.000	6.157	MON...	360	4,317	06/18/2004.	07/25/2034.
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15.....	.....	..	.....2	.....	.....2FM	.....	.....162,093	...89.975	148,181	164,692	163,169	.....	.....	.....38	.....	.....	.....5.500	5.756	MON...	755	9,052	11/10/2005.	08/25/2035.
12669G	TD	3	Countrywide Home Loans RMBS Ser 2005-6 C.....	.....	..	.....2	.....	.....1FM	.....	.....11,112,454	...97.593	11,293,385	11,571,874	11,112,454	.....	.....	.....	.....	.....	.....5.250	6.353	MON...	50,627	607,523	02/15/2005.	04/25/2035.
12669G	XY	2	Countrywide Home Loans RMBS Ser 2005-12.....	.....	..	.....2	.....	.....1FM	.....	.....1,740,148	...100.281	1,736,355	1,731,491	1,725,831	.....	.....	.....(2,277)	.....	.....	.....5.500	5.286	MON...	7,936	95,232	08/26/2005.	05/25/2035.
144531	CL	2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT.....	.....	..	.....2	.....	.....1FM	.....	.....14,470,875	...96.010	16,417,778	17,100,000	15,854,806	.....	.....	.....(570,861)	.....	.....	.....1.352	4.253	MON...	2,568	194,672	08/21/2012.	05/25/2035.
14983A	AB	5	C-BASS Tr RMBS Ser 2006-SL1 CI A2.....	.....	..	.....2	.....	.....1FM	.....	.....4,319,374	...28.982	4,739,596	16,353,812	4,319,374	.....	.....	.....	.....	.....	.....6.056	28.620	MON...	16,506	683,121	11/12/2009.	09/25/2036.
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001.....	.....	..	.....2	.....	.....3FM	.....	.....2,899,188	...97.769	2,834,731	2,899,423	2,891,037	.....	.....	.....277	.....	.....	.....7.138	7.193	MON...	17,246	210,695	06/06/2001.	07/25/2032.
152314	DQ	0	Centex Home Equity Loan Tr RMBS Ser 2001.....	.....	..	.....2	.....	.....1FM	.....	.....527,821	...100.336	529,644	527,871	526,467	.....	.....	.....29	.....	.....	.....6.360	6.401	MON...	2,798	33,578	06/06/2001.	07/25/2032.
152314	DS	6	Centex Home Equity Loan Tr RMBS Ser 2001.....	.....	..	.....2	.....	.....4FM	.....	.....869,149	...17.124	186,722	1,090,391	186,722	28,184	.....	.....	.....	.....7.140	10.969	MON...	6,488	74,477	06/06/2001.	07/25/2032.	
152314	EM	8	Centex Home Equity Loan Tr RMBS Ser 2002.....	.....	..	.....2	.....	.....5FM	.....	.....2,279,113	...69.774	1,569,092	2,248,837	1,569,092	(685,762)	2,924	.....	.....	.....6.140	5.978	MON...	11,507	103,333	01/15/2002.	01/25/2032.	
152314	FZ	8	Centex Home Equity Loan Tr RMBS Ser 2002.....	.....	..	.....2	.....	.....1FM	.....	.....1,892,853	...100.138	1,895,495	1,892,885	1,888,817	.....	.....	.....(240)	.....	.....	.....5.210	5.227	MON...	8,218	98,619	12/06/2002.	11/25/2028.
152314	GM	6	Centex Home Equity Loan Tr RMBS Ser 2003.....	.....	..	.....2	.....	.....1FM	.....	.....6,110,000	...96.951	5,923,718	6,110,000	6,110,000	.....	.....	.....	.....	.....	.....5.241	5.267	MON...	26,685	320,225	03/05/2003.	03/25/2033.
152314	LM	0	Centex Home Equity Loan Tr RMBS Ser 2004.....	.....	..	.....2	.....	.....1FM	.....	.....693,708	...94.207	653,797	693,998	693,014	.....	.....	.....(63)	.....	.....	.....5.160	5.190	MON...	2,984	23,874	09/08/2004.	09/25/2034.
161542	CQ	6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1.....	.....	..	.....2	.....	.....1FM	.....	.....475,885	...99.229	472,243	475,910	474,783	.....	.....	.....(69)	.....	.....	.....4.240	4.243	MON...	1,682	20,179	06/13/2003.	08/25/2032.
16162W	KK	4	Chase Mtg Fin Corp RMBS Ser 2005-S1 CI 1.....	.....	..	.....2	.....	.....1FM	.....	.....2,520,100	...100.794	2,514,977	2,495,165	2,489,124	.....	.....	.....(3,294)	.....	.....	.....5.500	5.297	MON...	11,436	137,234	10/14/2011.	05/25/2035.
172973	P6	0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 CI.....	.....	..	.....2	.....	.....1FM	.....	.....1,263,488	...101.477	1,275,771	1,257,202	1,256,149	.....	.....	.....(1,846)	.....	.....	.....5.250	5.167	MON...	5,500	66,003	02/10/2005.	02/25/2035.
172973	W5	4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 CI.....	.....	..	.....2	.....	.....1FM	.....	.....1,664,484	...105.013	1,863,832	1,774,858	1,713,512	.....	.....	.....(5,343)	.....	.....	.....5.500	6.495	MON...	8,135	97,617	04/26/2006.	07/25/2035.
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....	.....	..	.....2	.....	.....1FM	.....	.....201,415	...100.767	202,970	201,426	201,137	.....	.....	.....(17)	.....	.....	.....3.846	3.853	MON...	646	7,831	03/24/2004.	04/25/2034.
17307G	FN	3	Citigroup Mtg Loan Trust RMBS Ser 2004-R.....	.....	..	.....2	.....	.....1FM	.....	.....721,224	...101.051	786,834	778,649	756,404	.....	.....	.....(240)	.....	.....	.....2.609	3.594	MON...	1,693	20,077	03/21/2006.	05/25/2034.
17307G	H3	5	Citigroup Mtg Loan Trust RMBS Ser 2005-8.....	.....	..	.....2	.....	.....1FM	.....	.....8,826,478	...101.765	9,244,469	9,084,143	8,875,507	.....	.....	.....(3,259)	.....	.....	.....5.500	6.036	MON...	41,636	499,628	08/22/2006.	09/25/2035.
18976G	AQ	9	Citimortgage Alternative Ln Tr RMBS Ser.....	.....	..	.....2	.....	.....3FM	.....	.....9,307,125	...87.122	9,236,940	10,602,269	9,307,125	.....	.....	.....	.....	.....	.....6.000	9.162	MON...	53,011	636,136	07/23/2007.	06/25/2037.
21075W	BF	1																								

SCHEDULE D - PART 1

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

E10.46

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	F o r e i g n	Bond CHAR	NAIC Design- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22541S	ZB	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	4,786,862	..	105.110	4,893,064	4,655,207	4,716,694	.....	(9,759)	.....	.....	6.000	5.647	MON...	23,276	281,791	08/18/2004	09/25/2034
225458	2G	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	3FM	348,856	.....	95.414	342,712	359,183	352,632	.....	5	.....	.....	5.500	6.106	MON...	1,646	19,583	06/05/2006	08/25/2025
225458	5Q	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	3,964,262	.....	99.396	4,254,304	4,280,139	3,964,262	.....	.....	.....	.....	5.250	7.339	MON...	18,726	224,666	10/26/2005	10/25/2035
225458	AX	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	2,467,448	.....	102.375	2,503,264	2,445,193	2,451,291	.....	(27)	.....	.....	5.500	5.379	MON...	11,207	134,486	01/20/2005	02/25/2035
225458	BU	1	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	370,074	.....	99.782	366,234	367,034	365,999	.....	(721)	.....	.....	5.250	4.935	MON...	1,606	19,200	02/04/2005	05/25/2028
225458	EV	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	4,665,215	.....	102.578	4,862,012	4,739,833	4,665,215	.....	.....	.....	.....	5.250	5.686	MON...	20,737	248,606	02/16/2005	03/25/2035
225458	EX	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	1,153,928	.....	100.386	1,148,866	1,144,451	1,151,262	.....	.....	.....	.....	5.250	5.114	MON...	5,007	60,028	02/09/2005	03/25/2035
225458	FD	5	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	304,573	.....	102.084	303,522	297,326	297,120	.....	(483)	.....	.....	5.500	5.103	MON...	1,363	16,353	02/11/2005	02/25/2025
225458	FG	8	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	986,282	.....	102.337	989,687	967,091	972,017	.....	(1,976)	.....	.....	5.250	4.809	MON...	4,231	50,772	01/28/2005	02/25/2020
225458	UA	4	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	5,273,643	.....	103.711	5,480,480	5,284,377	5,268,451	.....	(310)	.....	.....	5.750	5.787	MON...	25,321	303,852	01/05/2007	07/25/2035
225458	UL	0	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	4,746,898	.....	99.829	4,820,135	4,828,377	4,784,918	.....	5.076	.....	.....	5.000	5.248	MON...	20,118	241,419	05/23/2005	07/25/2035
225458	XJ	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	1,473,388	.....	102.793	1,544,465	1,502,499	1,489,803	.....	(258)	.....	.....	4.875	5.224	MON...	6,104	73,260	08/29/2005	07/25/2035
225458	XW	3	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	7,263,288	.....	99.493	7,303,146	7,340,398	7,263,288	.....	.....	.....	.....	5.000	5.204	MON...	30,585	366,862	06/28/2005	07/25/2035
225470	W4	1	Home Equity Mtg Tr RMBS Ser 2006-2 Cl 1A.....	.....	..	.....	2	.....	1FM	82,839	.....	2.132	228,071	10,700,000	82,839	.....	.....	.....	.....	0.672	104.070	MON...	798	29,953	09/30/2009	07/25/2036
2254W0	GX	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	1,648,500	.....	106.215	1,762,525	1,659,389	1,651,037	.....	(179)	.....	.....	5.500	5.605	MON...	7,606	91,152	09/03/2004	10/25/2034
2254W0	NS	0	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	2	.....	4FM	2,101,826	.....	90.888	1,972,563	2,170,327	2,144,251	.....	3,218	.....	.....	5.250	5.728	MON...	9,495	113,942	02/10/2006	12/25/2020
22942M	BF	2	Credit Suisse Mtg Capital RMBS Ser 2006.....	.....	..	.....	2	.....	3FM	2,177,146	.....	86.265	1,871,964	2,170,026	2,173,995	.....	.....	.....	.....	5.691	5.937	MON...	10,291	121,885	10/05/2006	10/25/2026
23243N	AH	1	Countrywide Home Equity Ln RMBS Ser 2006.....	.....	..	.....	2	.....	1FM	1,023,138	.....	128.105	3,183,903	2,485,386	1,023,138	.....	.....	.....	.....	6.236	48.586	MON...	12,916	171,070	08/28/2006	07/25/2034
23245L	AB	6	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....	2	.....	2FM	4,080,628	.....	77.705	3,885,918	5,000,859	4,080,628	.....	.....	.....	.....	6.000	11.362	MON...	25,004	300,048	10/02/2007	02/25/2037
24763L	FN	5	Delta Funding Home Eq Ln Tr RMBS Ser 199.....	.....	..	.....	2	.....	1FM	637,673	.....	105.851	675,047	637,735	636,383	.....	(38)	.....	.....	7.030	7.102	MON...	3,736	33,220	05/28/1999	08/15/2030
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....	.....	..	.....	2	.....	1FM	115,733	.....	102.113	118,204	115,757	115,678	.....	69	.....	.....	5.470	5.461	MON...	528	6,064	09/23/2003	09/25/2033
251510	DS	9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C.....	.....	..	.....	2	.....	1FM	3,221,777	.....	100.551	3,187,229	3,169,773	3,174,289	.....	(3,091)	.....	.....	5.107	4.864	MON...	13,490	164,158	02/24/2005	03/25/2020
251510	EE	9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....	.....	..	.....	2	.....	1FM	1,262,160	.....	98.214	1,259,296	1,282,194	1,269,513	.....	770	.....	.....	5.995	6.262	MON...	6,406	77,360	07/21/2006	05/25/2035
251510	EH	2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....	.....	..	.....	2	.....	1FM	2,882,473	.....	96.940	2,815,925	2,904,828	2,887,746	.....	851	.....	.....	5.250	5.383	MON...	12,709	152,503	01/01/2006	06/25/2035
251510	ER	0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....	.....	..	.....	2	.....	1FM	2,545,681	.....	99.274	2,561,623	2,580,354	2,556,008	.....	1,335	.....	.....	5.619	5.828	MON...	12,083	145,427	07/21/2006	06/25/2035
251510	FX	6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....	.....	..	.....	2	.....	2FM	1,500,879	.....	87.681	1,402,615	1,599,680	1,500,879	.....	.....	.....	.....	5.300	6.871	MON...	7,065	84,774	08/17/2005	09/25/2035
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....	.....	..	.....	2	.....	1FM	281,644	.....	102.498	288,760	281,723	284,629	.....	(289)	.....	.....	5.240	4.780	MON...	1,230	14,762	01/16/2004	12/25/2033
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl.....	.....	..	.....	2	.....	1FM	191,797	.....	103.406	198,377	191,844	194,597	.....	(182)	.....	.....	5.180	4.771	MON...	828	9,937	02/19/2004	01/25/2034
25157F	AK	0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C.....	.....	..	.....	2	.....	1FM	19,893,535	.....	98.746	19,749,260	20,000,000	19,936,100	.....	(6,926)	.....	.....	2.740	2.768	MON...	45,667	720,917	06/09/2014	06/26/2035
268668	FD	7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A.....	.....	..	.....	2	.....	1FM	556,478	.....	95.134	667,825	701,982	556,478	.....	.....	.....	.....	0.872	2.013	MON...	68	4,555	03/15/2006	12/25/2042
294754	AS	5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1.....	.....	..	.....	2	.....	1FM	910,440	.....	96.475	878,349	910,441	909,268	.....	(108)	.....	.....	6.282	6.316	MON...	4,766	51,169	02/15/2002	08/25/2032
32027N	WN	7	First Franklin Mtg Ln RMBS Ser 2005-FF10.....	.....	..	.....	2	.....	1FM	3,766,015	.....	97.490	3,839,602	3,938,473	3,893,537	.....	23,581	.....	.....	0.742	2.902	MON...	325	20,345	08/20/2013	11/25/2035
32051G	TC	9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.....	.....	..	.....	2	.....	3FM	2,497,020	.....	89.670	2,397,369	2,673,546	2,497,020	.....	.....	.....	.....	5.500	7.509	MON...	12,254	147,035	07/21/2006	09/25/2035
32052W	AC	3	First Horizon Mtg PT Tr RMBS Ser 2007-FA.....	.....	..	.....	2	.....	4FM	4,646,088	.....	78.264	4,192,000	5,356,210	4,646,088	.....	.....	.....	.....	6.250	10.799	MON...	27,897	334,713	06/06/2007	08/25/2037
32052W	AC	3	First Horizon Mtg PT Tr RMBS Ser 2007-FA.....	.....	..	.....	2	.....	3FM	4,249,107	.....	78.264	4,192,000	5,356,210	4,249,107	.....	.....	.....	.....	6.250	14.022	MON...	27,897	334,713	09/30/2009	08/25/2037
337925	ES	6	First Plus Home Ln Owner Tr RMBS Ser 199.....	.....	..	.....	2	.....	6FM	286,010	.....	105.000	293,792	279,802	279,495	.....	(11)	.....	.....	7.510	7.281	MON...	1,751	28,818	07/18/2001	12/10/2024
35645M	AM	0	Freedom Trust RMBS Ser 2011-3 Cl M89.....	.....	..	.....	2	.....	1FM	1,392,543	.....	62.500	3,070,552	4,912,884	1,937,920	.....	289,150	.....	.....	0.403	20.713	MON...	1,704	55,757	08/19/2011	09/01/2051
36157R	3X	1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl.....	.....	..	.....	2	.....	2FM	204,540	.....	99.603	203,728	204,540	204,540	.....	.....	.....	.....	7.560	7.627	MON...	1,289	15,463	06/21/1999	07/25/2029
36157R	3X	1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl.....	.....	..	.....	2	.....	4FM	1,140,927	.....	99.603	1,018,642	1,022,699	1,085,570	.....	(4,191)	.....	.....	7.560	6.513	MON...	6,443	77,316	06/21/1999	07/25/2029
36157R	D8	5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl.....	.....	..	.....	2	.....	1FM	1,118	.....	101.211	1,131	1,118	1,118	.....	.....	.....	.....	6.265	6.305	MON...	6	60	02/22/1999	04/25/2029
361866	ER	4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1.....	.....	..	.....	2	.....	1FM	1,620,375	.....	92.522	3,214,189	3,473,961	1,620,375	.....	.....	.....	.....	0.632	24.321	MON...	183	14,035	09/06/2007	11/25/2036
36226M	AE	3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5.....	.....	..	.....	2	.....	1FM	791,416	.....	98.978	783,297	791,385	791,385	.....	2,760	.....	.....	6.650	6.694	MON...	4,386	52,627	05/10/2001	07/20/2031
36228F	3Q	7	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	417,921	.....	103.990	434,611	417,937	417,198	.....	(35)	.....	.....	5.332	5.342	MON...	1,857	22,483	05/25/2004	04/25/2034

SCHEDULE D - PART 1

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

E10.47

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36228F	5F	9	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	161,274	100.448	161,996	161,274	161,048		191			4.844	4.842	MON...	651	10,039	06/24/2004.	06/25/2034.
36228F	C5	3	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	409,376	96.042	393,187	409,392	409,197		(5)			5.692	5.673	MON...	1,942	20,120	02/12/2004.	11/25/2033.
36228F	XK	7	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	1,253,873	89.679	1,532,321	1,708,665	1,253,873					1.472	4.302	MON...	279	19,835	01/22/2004.	10/25/2033.
36228F	ZK	5	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	3,130,627	93.740	2,934,663	3,130,627	3,130,627					1.397	1.401	MON...	486	37,076	01/09/2004.	11/25/2033.
36228F	ZL	3	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	158,921	97.176	154,434	158,921	158,921					2.522	2.535	MON...	45	3,705	01/09/2004.	11/25/2033.
362341	ES	4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl.....	.....	..	.....	2	.....	1FM	2,200,076	102.861	2,259,838	2,196,987	2,193,656		(1,552)			6.000	5.979	MON...	10,985	131,819	01/05/2007.	07/25/2035.
36242D	6Q	1	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	3,766,425	103.824	3,939,984	3,794,887	3,774,598		(497)			5.250	5.363	MON...	16,603	199,232	05/11/2005.	06/25/2035.
36242D	7B	3	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	4,767,733	104.367	5,158,900	4,943,057	4,840,422		(32,699)			5.500	6.114	MON...	22,656	271,868	10/25/2006.	06/25/2035.
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	5,402,068	104.153	5,904,509	5,669,073	5,535,939		2,302			5.250	6.018	MON...	24,802	297,626	11/08/2005.	06/25/2035.
36242D	DE	0	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	3,683,805	100.382	3,698,010	3,683,923	3,676,010		(262)			5.187	5.184	MON...	15,924	191,085	08/13/2004.	06/25/2034.
36242D	ND	1	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	322,195	103.344	332,987	322,213	321,385		(39)			4.894	4.888	MON...	1,314	16,708	01/01/2006.	08/25/2034.
36242D	UX	9	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....	2	.....	1FM	2,888,693	102.252	2,925,859	2,861,420	2,870,393		1,493			5.500	5.383	MON...	13,115	157,378	01/20/2005.	02/25/2035.
36297N	AC	9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl.....	.....	..	.....	2	.....	1FM	1,647,951	5.809	1,067,587	18,377,529	1,647,951					0.622	21.719	MON...	1,269	15,477	09/30/2009.	05/25/2036.
39539M	AA	7	Greenpoint Mtg Funding Tr RMBS Ser 2007-.....	.....	..	.....	2	.....	1FM	10,775,144	82.412	9,513,482	11,543,779	10,775,144					0.642	2.042	MON...	823	47,863	08/28/2007.	06/25/2037.
41164Y	AB	7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C.....	.....	..	.....	2	.....	1FM	9,460,185	81.492	7,909,542	9,705,865	9,535,678		(26,884)			0.622	0.759	MON...	1,845	39,995	08/28/2007.	07/19/2047.
43708A	AD	4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S.....	.....	..	.....	2	.....	1FM	770,475	99.211	764,399	770,475	770,475					6.372	6.404	MON...	4,091	43,649	03/26/2002.	05/25/2033.
43709B	AE	9	Indymac Resident ABS Tr RMBS Ser 2006-C.....	.....	..	.....	2	.....	1FM	19,501,971	80.159	16,858,777	21,031,723	19,501,971					0.572	1.135	MON...	1,336	72,194	01/22/2007.	08/25/2036.
437690	AL	4	Homestar Mtg Acceptance Corp RMBS Ser 20.....	.....	..	.....	2	.....	1FM	2,605,358	98.480	2,619,364	2,659,801	2,614,772		(949)			0.772	1.302	MON...	171	16,984	09/25/2007.	06/25/2034.
45254N	PV	3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2.....	.....	..	.....	2	.....	1FM	1,364,005	87.223	1,215,337	1,393,369	1,364,005					0.862	1.282	MON...	100	8,902	10/11/2007.	08/25/2035.
45254T	NY	6	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....	.....	..	.....	2	.....	1FM	659,224	103.577	682,870	659,287	657,833		(11)			4.640	4.638	MON...	2,549	33,652	02/11/2004.	03/25/2034.
45254T	PM	0	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....	.....	..	.....	2	.....	1FM	427,237	103.007	440,084	427,238	426,304		(159)			5.153	5.147	MON...	1,835	21,596	05/19/2004.	08/25/2034.
456606	AG	7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2.....	.....	..	.....	2	.....	4FM	219,950	24.502	80,078	326,825	80,078		(65,201)			9.120	15.467	MON...	2,484	22,902	05/09/2000.	06/25/2031.
45660L	HT	9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3.....	.....	..	.....	2	.....	3FM	4,948,884	99.352	4,918,357	4,950,431	4,942,059		723			5.500	5.524	MON...	22,689	272,274	03/01/2005.	04/25/2035.
45660L	PE	3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C.....	.....	..	.....	2	.....	1FM	303,136	12.435	142,649	1,147,155	142,649		(45,246)			5.000	72.935	MON...	4,780	57,351	10/26/2005.	06/25/2035.
45660L	SS	9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C.....	.....	..	.....	2	.....	4FM	3,837,533	89.928	3,573,683	3,973,933	3,837,533					5.500	6.244	MON...	18,214	218,566	09/20/2005.	07/25/2035.
45660L	XA	2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1.....	.....	..	.....	2	.....	1FM	4,428,486	83.021	4,576,611	5,512,594	4,428,486					2.843	8.223	MON...	13,061	219,028	02/14/2008.	10/25/2035.
45660N	UM	5	Residential Asset Sec Tr RMBS Ser 2003-A.....	.....	..	.....	2	.....	4FM	4,934,672	83.760	4,389,300	5,240,329	5,003,942		4,756			5.250	6.443	MON...	22,926	298,044	07/26/2006.	09/25/2033.
45660N	YZ	2	Residential Asset Sec Tr RMBS Ser 2004-R.....	.....	..	.....	2	.....	1FM	824,387	98.834	892,907	903,438	894,569		3,410			3.750	5.185	MON...	2,823	33,879	04/25/2005.	08/25/2033.
45661K	AG	5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1.....	.....	..	.....	2	.....	1FM	6,341,423	69.795	6,324,080	9,060,935	6,341,423					2.944	9.688	MON...	22,230	256,923	02/21/2007.	06/25/2036.
45662B	AD	1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1.....	.....	..	.....	2	.....	1FM	7,695,545	95.106	7,734,547	8,132,529	7,695,545					4.682	5.885	MON...	31,728	386,768	06/07/2006.	08/25/2036.
45662D	AA	3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2.....	.....	..	.....	2	.....	1FM	2,733,534	77.870	2,725,988	3,500,686	2,733,534					0.592	5.748	MON...	403	12,652	01/23/2007.	11/25/2036.
45662J	AC	6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1.....	.....	..	.....	2	.....	1FM	8,351,530	79.873	7,804,894	9,771,580	8,351,530					2.678	6.381	MON...	21,803	403,807	11/01/2015.	12/25/2035.
466247	EN	9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4.....	.....	..	.....	2	.....	1FM	2,228,224	102.315	2,366,907	2,313,348	2,291,295		4,128			4.500	5.016	MON...	8,675	104,101	09/22/2004.	09/25/2034.
466247	MU	4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3.....	.....	..	.....	2	.....	1FM	3,086,284	101.157	3,096,344	3,060,935	3,064,021		(7,591)			5.500	5.396	MON...	14,029	196,410	01/13/2005.	01/25/2035.
466247	VP	5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2.....	.....	..	.....	2	.....	3FM	3,565,865	99.000	3,810,015	3,848,488	3,769,757		25,604			5.000	6.030	MON...	16,035	192,424	05/23/2006.	09/25/2020.
466247	YS	6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6.....	.....	..	.....	2	.....	2FM	1,047,251	93.192	992,387	1,064,888	1,052,955		(96)			2.557	2.771	MON...	2,270	25,738	02/13/2007.	11/25/2035.
46627M	AA	5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C.....	.....	..	.....	2	.....	4FM	2,424,370	82.484	2,203,903	2,671,916	2,424,370					5.500	7.400	MON...	12,246	146,951	11/02/2005.	12/25/2035.
46627M	AP	2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C.....	.....	..	.....	2	.....	1FM	972,288	94.082	1,040,394	1,105,838	972,288					5.500	9.761	MON...	5,068	60,719	01/05/2006.	12/25/2035.
46627M	EH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C.....	.....	..	.....	2	.....	3FM	2,058,334	84.712	2,026,364	2,392,074	2,058,334					6.000	9.236	MON...	11,960	143,522	05/05/2006.	03/25/2036.
46627M	EH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C.....	.....	..	.....	2	.....	1FM	1,411,727	84.712	1,519,773	1,794,055	1,411,727					6.000	10.805	MON...	8,970	201,693	10/28/2008.	03/25/2036.
46629D	AK	1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2.....	.....	..	.....	2	.....	1FM	1,835,239	87.797	2,292,972	2,611,681	1,835,239					2.919	8.944	MON...	6,353	471,952	02/05/2007.	01/25/2037.
46629E	AH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C.....	.....	..	.....	2	.....	1FM	5,346,310	99.045	5,833,901	5,890,182	5,346,310					6.200	8.672	MON...	30,433	466,774	01/23/2007.	09/25/2036.
52518R	CD	6	Lehman Structured Sec Corp RMBS Ser 2005.....	.....	..	.....	2	.....	1FM	373,332	48.319	368,834	763,329	373,332					0.812	23.813	MON...	52	4,502	05/22/2006.	09/26/2045.

SCHEDULE D - PART 1

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

E10.48

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	F o r e i g n	Bond CHAR	NAIC Design- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
542514	GW	8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C.....			.....	..	.....2	1FM	9,286,652	.....	96.265	9,561,269	9,932,248	9,364,817	.....	31,756	.....	.....	0.742	1.294	MON...	818	51,307	08/05/2013.	09/25/2034.
55265K	F6	1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4.....			.....	..	.....2	1FM	1,935,000	.....	104.331	2,142,264	2,053,334	1,990,614	.....	2,871	.....	.....	5.250	6.281	MON...	8,983	107,726	06/16/2006.	09/25/2033.
55265K	QM	4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2.....			.....	..	.....2	1FM	727,599	.....	104.951	746,819	711,588	718,566	.....	(261)	.....	.....	5.750	5.295	MON...	3,410	40,686	02/28/2005.	02/25/2033.
55265K	RQ	4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2.....			.....	..	.....2	1FM	263,046	.....	99.917	264,418	265,452	264,418	.....	72	.....	.....	4.500	4.631	MON...	995	11,939	03/17/2004.	03/25/2018.
55265W	CA	9	Master Seasoned Securities Tr RMBS Ser 2.....			.....	..	.....2	1FM	233,031	.....	107.778	243,104	225,560	232,110	.....	(225)	.....	.....	6.500	5.531	MON...	1,222	14,646	12/09/2004.	08/25/2032.
55275S	AC	4	MASTR Alternative Loans Tr RMBS Ser 2007.....			.....	..	.....2	3FM	5,918,898	.....	103.494	6,109,877	5,903,634	5,914,826	.....	(404)	.....	.....	5.750	5.600	MON...	28,288	339,459	02/07/2007.	10/25/2036.
576434	2D	5	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....2	1FM	9,491,791	.....	87.538	10,849,241	12,393,708	9,491,791	.....	.....	.....	.....	6.000	13.042	MON...	61,969	743,623	07/23/2007.	03/25/2036.
576434	A2	0	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....2	3FM	1,478,111	.....	101.268	1,482,036	1,463,476	1,467,644	.....	405	.....	.....	5.500	5.367	MON...	6,708	80,505	01/13/2005.	01/25/2035.
576434	J5	4	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....2	1FM	4,269,090	.....	101.851	4,272,016	4,194,378	4,210,194	.....	(434)	.....	.....	5.500	5.270	MON...	19,224	230,691	02/16/2005.	03/25/2035.
576434	N2	6	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....2	1FM	8,886,198	.....	97.782	8,837,573	9,038,009	8,940,643	.....	8,941	.....	.....	5.500	5.737	MON...	41,424	496,884	03/31/2005.	04/25/2035.
576434	UH	5	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....2	1FM	585,229	.....	104.603	612,164	585,229	585,229	.....	.....	.....	.....	5.143	5.140	MON...	2,508	30,098	08/10/2004.	08/25/2034.
576434	WD	2	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....2	1FM	1,624,531	.....	102.477	1,651,872	1,611,938	1,609,116	.....	(350)	.....	.....	5.750	5.634	MON...	7,724	92,687	03/29/2005.	09/25/2034.
576434	YM	0	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....2	1FM	6,617,280	.....	106.365	7,365,044	6,924,325	6,685,808	.....	(25,429)	.....	.....	6.000	6.655	MON...	34,622	414,939	10/28/2008.	12/25/2034.
57643M	FN	9	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....2	1FM	2,501,137	.....	104.799	2,702,234	2,578,492	2,540,541	.....	(272)	.....	.....	5.250	5.722	MON...	11,281	125,044	08/24/2004.	07/25/2034.
589929	PJ	1	Merrill Lynch Mtg Investors RMBS Ser 199.....			.....	..	.....2	1FM	175,976	.....	100.439	175,092	174,327	174,449	.....	(118)	.....	.....	7.110	7.046	MON...	1,033	20,237	02/23/2001.	08/25/2027.
589929	RZ	6	Merrill Lynch Mtg Investors RMBS Ser 199.....			.....	..	.....2	1FM	1,031	.....	99.456	1,068	1,074	1,067	.....	.....	.....	.....	7.500	8.121	MON...	7	80	03/24/1999.	07/25/2027.
589929	XK	6	Merrill Lynch Mtg Investors RMBS Ser 200.....			.....	..	.....2	1FM	1,039,868	.....	100.351	1,043,933	1,040,287	1,038,126	.....	(100)	.....	.....	7.820	7.474	MON...	6,779	69,415	01/25/2002.	09/25/2032.
59020U	P7	4	Merrill Lynch Crd Bse A S & S RMBS Ser 2.....			.....	..	.....2	1FM	4,240	.....	100.663	4,384	4,355	4,293	.....	7	.....	.....	5.250	5.681	MON...	19	229	11/10/2005.	08/25/2036.
61744C	HP	4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C.....			.....	..	.....2	1FM	13,780,552	.....	91.987	13,521,330	14,699,255	13,918,640	.....	42,506	.....	.....	1.032	1.552	MON...	1,685	165,093	11/08/2012.	09/25/2034.
61745M	VW	0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....			.....	..	.....2	1FM	86,682	.....	101.523	88,002	86,682	86,682	.....	.....	.....	.....	5.000	4.996	MON...	361	4,334	04/27/2004.	11/25/2018.
61745M	WN	9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....			.....	..	.....2	1FM	348,370	.....	103.750	379,395	365,683	360,049	.....	613	.....	.....	5.500	6.271	MON...	1,676	20,113	06/27/2006.	11/25/2033.
64352V	EF	4	New Century Home Equity Ln Tr RMBS Ser 2.....			.....	..	.....2	1FM	20,138	.....	102.325	20,610	20,142	20,103	.....	(2)	.....	.....	5.150	5.173	MON...	86	1,038	10/07/2003.	11/25/2033.
64828Y	AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014.....			.....	..	.....2	1FE	3,386,894	.....	100.918	3,333,590	3,303,279	3,385,489	.....	(1,404)	.....	.....	3.750	3.424	MON...	10,323	41,291	08/26/2015.	05/25/2054.
65106A	AM	5	New Castle Mortgage Sec Trust RMBS Ser 2.....			.....	..	.....2	1FM	16,897,523	.....	97.750	19,318,572	19,763,185	19,359,963	.....	269,421	.....	.....	0.702	5.355	MON...	1,541	94,031	08/28/2012.	03/25/2036.
65535V	BZ	0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C.....			.....	..	.....2	1FM	476,909	.....	104.022	495,624	476,462	475,475	.....	(130)	.....	.....	5.500	5.502	MON...	2,184	26,685	09/19/2003.	08/25/2033.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....			.....	..	.....2	1FM	326,576	.....	103.500	338,014	326,583	325,722	.....	(66)	.....	.....	4.820	4.826	MON...	1,312	17,097	02/05/2004.	03/25/2034.
65535V	DC	9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....			.....	..	.....2	1FM	257,782	.....	103.996	270,215	259,832	258,565	.....	65	.....	.....	5.603	5.724	MON...	1,213	13,316	06/10/2004.	07/25/2034.
65535V	GH	5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....			.....	..	.....2	1FM	372,134	.....	103.386	363,816	351,900	366,066	.....	(3,229)	.....	.....	4.793	1.962	MON...	1,406	16,867	06/09/2014.	10/25/2034.
65535V	HF	8	Nomura Asset Sec Corp RMBS Ser 2005-AP1.....			.....	..	.....2	1FM	384,902	.....	100.374	394,353	392,882	392,882	.....	1,574	.....	.....	4.840	5.285	MON...	1,585	18,509	04/10/2007.	02/25/2035.
65535V	HH	4	Nomura Asset Sec Corp RMBS Ser 2005-AP1.....			.....	..	.....2	1FM	190,302	.....	101.818	194,735	191,258	190,534	.....	4	.....	.....	4.855	4.933	MON...	774	9,038	05/24/2005.	02/25/2035.
65535V	US	5	Nomura Asset Sec Corp RMBS Ser 2006-AR2.....			.....	..	.....2	1FM	1,222,318	.....	41.223	1,039,169	2,520,877	1,222,318	.....	.....	.....	.....	0.622	16.368	MON...	174	15,079	01/18/2007.	04/25/2036.
70069F	AY	3	Park Place Securities Inc RMBS Ser 2004.....			.....	..	.....2	1FM	19,154,257	.....	98.898	19,225,455	19,439,779	19,190,292	.....	19,935	.....	.....	1.399	1.636	MON...	3,022	230,226	10/17/2014.	10/25/2034.
70069F	HV	2	Park Place Securities Inc RMBS Ser 2005.....			.....	..	.....2	1FM	15,093,750	.....	94.477	16,533,405	17,500,000	15,491,786	.....	200,197	.....	.....	1.112	2.471	MON...	2,161	136,172	10/29/2013.	05/25/2035.
74160M	BP	6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1.....			.....	..	.....2	1FM	540,520	.....	101.071	586,638	580,424	560,814	.....	4,865	.....	.....	5.000	6.696	MON...	2,418	29,021	03/14/2006.	10/25/2033.
74160M	KW	1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1.....			.....	..	.....2	1FM	1,584,133	.....	100.778	1,642,655	1,629,976	1,620,150	.....	2,716	.....	.....	5.500	6.006	MON...	7,471	89,649	11/04/2005.	10/25/2035.
743873	AY	7	Provident Funding Mtg Loan Tr RMBS Ser 2.....			.....	..	.....2	1FM	3,321,917	.....	96.427	3,207,224	3,326,075	3,323,421	.....	40	.....	.....	0.712	0.739	MON...	263	16,164	01/19/2007.	05/25/2035.
74927U	AW	8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1.....			.....	..	.....2	3FM	9,382,459	.....	98.820	9,242,834	9,353,231	9,347,257	.....	(189)	.....	.....	5.750	5.721	MON...	44,818	537,609	09/28/2005.	04/25/2035.
749581	AJ	3	Residential Funding Mtg Sec I RMBS Ser 2.....			.....	..	.....2	4FM	3,189,713	.....	91.092	2,898,315	3,181,759	3,185,069	.....	142	.....	.....	6.000	5.943	MON...	15,909	190,877	01/23/2007.	01/25/2037.
75114R	AD	7	Residential Accredit Loans Inc RMBS Ser.....			.....	..	.....2	1FM	2,691,943	.....	90.029	3,318,283	3,685,797	2,691,943	.....	.....	.....	.....	0.622	8.898	MON...	255	14,390	09/30/2009.	04/25/2036.
75115L	AA	5	Residential Accredit Loans Inc RMBS Ser.....			.....	..	.....2	1FM	9,615,030	.....	78.206	8,773,819	11,218,899	9,615,030	.....	.....	.....	.....	0.672	4.733	MON...	837	49,947	08/29/2007.	08/25/2037.
75970J	AB	2	Renaissance Home Equity Ln Tr RMBS Ser 2.....			.....	..	.....2	1FM	3,446,196	.....	32.682	1,356,353	4,150,113	1,356,353	.....	(2,089,844)	.....	.....	0.652	2.051	MON...	300	17,630	05/17/2007.	04/25/2037

SCHEDULE D - PART 1

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

E10.49

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
759950	DP	0	Renaissance Home Equity Ln Tr RMBS Ser 2				..	2	2FM	3,524,624	86.992	3,066,151	3,524,627	3,517,359		(257)			5.157	5.174	MON...	15,147	181,318	09/10/2004	11/25/2034
759950	EL	8	Renaissance Home Equity Ln Tr RMBS Ser 2				..	2	1FM	1,136,242	100.543	1,142,415	1,136,242	1,132,811		(126)			4.876	4.876	MON...	4,617	55,005	11/19/2004	02/25/2035
759950	FE	3	Renaissance Home Equity Ln Tr RMBS Ser 2				..	2	1FM	796,407	98.244	891,650	907,586	875,779		3,820			5.016	7.291	MON...	3,794	45,525	01/09/2008	05/25/2035
760985	2G	5	Residential Asset Mtg Prod Inc RMBS Ser				..	2	1FM	3,964,600	99.570	3,947,548	3,964,600	3,964,600					0.872	0.873	MON...	384	25,734	03/22/2004	10/25/2031
760985	5D	9	Residential Asset Mtg Prod Inc RMBS Ser				..	2	1FM	1,259,161	93.889	1,400,408	1,491,560	1,259,161					5.900	10.475	MON...	7,334	86,355	07/06/2004	06/25/2034
760985	7F	2	Residential Asset Mtg Prod Inc RMBS Ser				..	2	1FM	160,888	94.877	253,740	267,442	160,888					5.220	12.726	MON...	1,163	13,960	09/30/2009	07/25/2034
760985	M9	9	Residential Asset Mtg Prod Inc RMBS Ser				..	2	1FM	226,516	100.741	228,195	226,517	225,988		(19)			4.609	4.614	MON...	870	10,440	01/15/2004	01/25/2034
760985	RZ	6	Residential Asset Mtg Prod Inc RMBS Ser				..	2	4FM	417,581	28.597	280,165	979,711	417,581					5.756	25.377	MON...	4,699	56,392	01/30/2003	02/25/2033
760985	US	8	Residential Asset Mtg Prod Inc RMBS Ser				..	2	1FM	31,925	100.195	33,519	33,453	33,453		64			4.018	4.606	MON...	112	1,443	12/21/2005	03/25/2033
760985	WP	2	Residential Asset Mtg Prod Inc RMBS Ser				..	2	1FM	332,685	101.818	338,739	332,692	331,992		(30)			3.900	3.901	MON...	1,081	12,969	06/13/2003	03/25/2033
760985	ZF	1	Residential Asset Mtg Prod Inc RMBS Ser				..	2	1FM	81,917	101.233	82,931	81,921	81,720		(8)			5.015	5.027	MON...	342	4,108	09/18/2003	09/25/2033
76110H	3B	3	Residential Accredit Loans Inc RMBS Ser				..	2	1FM	6,044,553	94.066	6,259,015	6,653,854	6,044,553					5.750	8.013	MON...	31,883	356,837	07/21/2006	04/25/2035
76110H	EU	9	Residential Accredit Loans Inc RMBS Ser				..	2	1FM	1,186,250	102.032	1,217,195	1,192,960	1,187,318		(2)			5.250	5.337	MON...	5,219	62,631	09/21/2004	06/25/2033
76110H	UV	9	Residential Accredit Loans Inc RMBS Ser				..	2	1FM	2,100,675	103.329	2,247,157	2,174,753	2,131,692		1,646			5.500	6.112	MON...	9,968	119,611	08/22/2006	06/25/2034
76110H	X9	5	Residential Accredit Loans Inc RMBS Ser				..	2	4FM	6,638,666	92.742	6,075,196	6,550,642	6,542,181		(3,822)			5.500	5.290	MON...	30,024	360,285	04/18/2005	03/25/2035
76110W	MC	7	Residential Asset Sec Corp RMBS Ser 2001				..	2	1FM	85,325	102.285	87,292	85,342	85,164		(12)			5.960	5.999	MON...	424	5,086	09/06/2001	09/25/2031
76110W	MF	0	Residential Asset Sec Corp RMBS Ser 2001				..	2	6FM	1,260,515	54.524	1,292,858	2,371,172	1,260,515					6.320	16.242	MON...	12,488	149,832	11/12/2009	09/25/2031
76110W	RQ	1	Residential Asset Sec Corp RMBS Ser 2003				..	2	1FM	468,829	101.657	476,857	469,082	468,011		(46)			3.870	3.876	MON...	1,513	18,154	05/14/2003	05/25/2033
76112B	SN	1	Residential Asset Mtg Products RMBS Ser				..	2	1FM	1,620,753	102.416	1,742,120	1,701,020	1,675,127		4,541			5.250	6.130	MON...	7,442	88,867	08/10/2006	09/25/2034
76112B	SV	3	Residential Asset Mtg Products RMBS Ser				..	2	1FM	2,232,992	101.974	2,354,990	2,309,401	2,287,609		4,032			5.250	5.789	MON...	10,104	120,645	09/18/2006	09/25/2034
76112F	AG	6	Residential Asset Sec Tr RMBS Ser 2006-A				..	2	1FM	2,225,290	71.007	2,248,796	3,167,001	2,225,290					6.000	14.339	MON...	15,835	190,000	04/28/2006	06/25/2036
761143	AD	8	Residential Asset Sec Tr RMBS Ser 2007-A				..	2	1FM	6,466,500	70.948	6,269,240	8,836,450	6,466,500					6.250	14.255	MON...	46,023	568,836	09/30/2009	09/25/2037
76114H	AK	1	Residential Asset Sec Tr RMBS Ser 2007-A				..	2	3FM	4,390,036	86.046	4,146,939	4,819,449	4,390,036					6.000	8.644	MON...	24,097	289,072	10/03/2007	05/25/2037
762009	BJ	6	Residential Funding Mtg Sec I RMBS Ser 2				..	2	4FM	4,009,761	92.642	3,723,588	4,019,339	4,007,868					6.000	6.022	MON...	20,097	241,109	06/07/2007	06/25/2037
762009	BJ	6	Residential Funding Mtg Sec I RMBS Ser 2				..	2	1FM	2,078,953	92.642	2,792,691	3,014,504	2,078,953					6.000	19.044	MON...	15,073	180,832	09/30/2009	06/25/2037
785778	HD	6	SACO I Tr RMBS Ser 2005-6 Cl A				..	2	1FM	22,852	99.939	23,648	23,662	22,852					1.002	2.150	MON...	3	185	09/18/2007	09/25/2035
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19				..	2	1FM	11,471	103.198	11,736	11,372	11,326					6.630	6.542	MON...	63	754	03/18/1999	06/25/2028
805564	HJ	3	Saxon Asset Securities Tr RMBS Ser 2000				..	2	1FM	48,320	99.896	47,446	47,496	47,496		238			6.846	6.642	MON...	271	2,981	04/12/2001	01/25/2032
805564	NM	9	Saxon Asset Securities Tr RMBS Ser 2003				..	2	1FM	3,004,799	100.615	3,023,440	3,004,956	2,998,704		4			4.350	4.362	MON...	10,893	130,716	05/14/2003	06/25/2032
81441P	CE	9	Security Natl Mtg Loan Tr RMBS Ser 2005				..	2	1FM	251,279	99.860	250,962	251,314	251,314		773			4.670	4.659	MON...	978	11,736	01/25/2005	02/25/2035
81441P	CF	6	Security Natl Mtg Loan Tr RMBS Ser 2005				..	2	1FM	2,998,989	100.823	3,024,693	3,000,000	2,989,048		(34)			5.720	5.746	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	6,093,160	86.349	5,581,700	6,464,131	6,093,160					2.543	3.482	MON...	13,701	161,212	02/23/2007	02/20/2047
83611P	AP	6	Soundview Home Eq Loan Tr RMBS Ser 2001				..	2	1FM	726,708	100.107	718,738	717,966	721,701		(245)			6.500	6.426	MON...	3,889	46,668	06/15/2001	03/25/2030
84751P	LP	2	Specialty Underw & Residen Fin RMBS Ser				..	2	5FM	2,901,886	50.934	1,965,948	3,859,788	2,901,886					5.850	9.085	MON...	18,817	183,728	03/22/2006	02/25/2037
863576	AC	8	Structured Asset Sec Corp RMBS Ser 2005				..	2	3FM	2,203,975	96.795	2,117,701	2,187,823	2,189,804		(1,280)			5.750	5.644	MON...	10,483	125,800	03/10/2005	04/25/2035
863576	BF	0	Structured Asset Sec Corp RMBS Ser 2005				..	2	1FM	5,005,758	102.442	5,096,939	4,975,439	4,985,378		(2,024)			5.500	5.310	MON...	22,804	273,649	04/22/2005	05/25/2035
863576	CJ	1	Structured Asset Sec Corp RMBS Ser 2005				..	2	1FM	3,665,288	100.962	3,789,324	3,753,214	3,697,903		3,371			5.000	5.621	MON...	15,638	187,661	05/11/2005	05/25/2035
863579	CD	8	Structured Adj Rate Mtg Ln RMBS Ser 2004				..	2	1FM	717,493	99.001	704,272	711,379	713,303		(23)			2.602	2.423	MON...	1,542	17,847	10/23/2004	10/25/2034
863579	VS	4	Structured Adj Rate Mtg Ln RMBS Ser 2005				..	2	1FM	8,409,551	70.282	7,561,630	10,759,000	8,409,551					2.745	5.279	MON...	24,611	400,175	08/15/2005	08/25/2035
86359A	QK	2	Structured Asset Sec Corp RMBS Ser 2003				..	2	1FM	3,719,486	100.743	3,749,462	3,721,813	3,715,746		(295)			5.040	5.067	MON...	15,632	199,681	03/14/2003	04/25/2033
86359B	5U	1	Structured Asset Sec Corp RMBS Ser 2005				..	2	4FM	441,548	96.720	416,139	430,253	439,446					5.750	5.562	MON...	2,062	24,739	02/24/2005	03/25/2035
86359B	5U	1	Structured Asset Sec Corp RMBS Ser 2005				..	2	1FM	327,116	96.720	416,139	430,253	327,116					5.750	16.367	MON...	2,062	24,739	09/30/2009	03/25/2035
86359B	G3	9	Structured Asset Sec Corp RMBS Ser 2004				..	2	1FM	359,524	103.597	372,631	359,692	358,782		(45)			4.770	4.781	MON...	1,430	17,157	09/20/2004	10/25/2034

SCHEDULE D - PART 1

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

E10.50

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004-.....	..	..	..2	..1FM	..63,125	..101.341	..63,981	..63,135	..63,068	.....	.....39	.....	.....	.....5.130	5.150	MON...	270	3,348	02/20/2004	03/25/2034		
86359B	MK	4	Structured Asset Sec Corp RMBS Ser 2004-.....	..	..	..2	..5FM	1,310,274	55.169	747,634	1,355,163	1,318,816	.....	.....431	.....	.....	.....5.563	6.233	MON...	6,282	75,430	06/16/2006	03/25/2034		
86359B	WR	8	Structured Asset Sec Corp RMBS Ser 2004-.....	..	..	..2	..1FM	1,714,204	98.870	1,683,782	1,703,028	1,704,302	.....	.....(407)	.....	.....	.....2.613	2.613	MON...	3,797	44,183	09/23/2004	07/25/2034		
86359B	XL	0	Structured Asset Sec Corp RMBS Ser 2004-.....	..	..	..2	..1FM	310,331	104.304	331,176	317,510	311,919	.....	.....216	.....	.....	.....5.440	6.131	MON...	1,439	17,273	07/20/2011	08/25/2034		
86359B	ZG	9	Structured Asset Sec Corp RMBS Ser 2004-.....	..	..	..2	..1FM	651,916	103.614	675,689	652,120	650,537	.....	.....(48)	.....	.....	.....5.000	5.002	MON...	2,717	32,606	08/18/2004	09/25/2034		
86359B	ZS	3	Structured Asset Sec Corp RMBS Ser 2004-.....	..	..	..2	..1FM	3,992,196	100.496	3,955,142	3,935,621	3,959,565	.....	.....6,795	.....	.....	.....5.750	5.587	MON...	18,858	226,298	08/26/2004	09/25/2034		
86359D	FQ	5	Structured Asset Sec Corp RMBS Ser 2005-.....	..	..	..2	..3FM	2,404,492	98.923	2,353,230	2,378,846	2,385,491	.....	.....(1,073)	.....	.....	.....5.400	5.244	MON...	10,705	128,458	06/23/2005	06/25/2035		
86359D	GQ	4	Structured Asset Sec Corp RMBS Ser 2005-.....	..	..	..2	..3FM	1,321,407	97.298	1,281,943	1,317,547	1,315,694	.....	.....8	.....	.....	.....5.250	5.213	MON...	5,764	69,171	06/28/2005	12/25/2034		
86361Q	AG	9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1.....	..	..	..2	..1FM	12,979,500	73.063	13,646,705	18,678,125	12,979,500	.....	.....	.....	.....	.....4.391	14.907	MON...	68,345	838,636	04/01/2015	11/25/2036		
86363A	AA	5	Structured Asset Sec Corp RMBS Ser 2006-.....	..	..	..2	..1FM	2,115,766	33.452	3,570,600	10,673,929	2,115,766	.....	.....	.....	.....	.....0.762	12.513	MON...	903	32,632	01/19/2007	01/25/2037		
90211E	AF	2	Asset Backed Funding Cif RMBS Ser 01-AQ1.....	..	..	..2	..1FM	481,758	97.940	472,718	482,663	481,444	.....	.....224	.....	.....	.....6.249	6.318	MON...	2,513	29,982	03/23/2001	11/20/2030		
90263B	HF	8	UCFC Home Equity Loans RMBS Ser 1998-D C.....	..	..	..2	..3FM	24,658	57.627	13,172	22,858	23,908	6,459	661	.....	.....	.....8.965	8.128	MON...	171	2,049	02/08/2000	04/15/2030		
929227	N8	5	Washington Mutual Mtg RMBS Ser 2003-S2 C.....	..	..	..2	..1FM	221,508	101.372	230,896	227,772	226,075	.....	.....336	.....	.....	.....5.000	5.516	MON...	949	11,365	10/26/2005	05/25/2018		
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10.....	..	..	..2	..1FM	6,994,227	101.985	7,239,987	7,099,049	7,035,364	.....	.....(1,760)	.....	.....	.....2.535	2.715	MON...	14,996	173,960	03/10/2005	10/25/2033		
92922F	RF	7	Washington Mutual Mtg RMBS Ser 2004-CB1.....	..	..	..2	..1FM	2,378,376	105.155	2,618,828	2,490,446	2,427,319	.....	.....1,966	.....	.....	.....5.500	6.130	MON...	11,415	136,966	05/21/2004	06/25/2034		
92926U	AD	3	Washington Mutual Mtg RMBS Ser 2007-HY2.....	..	..	..2	..1FM	8,430,670	87.742	7,826,021	8,919,355	8,430,670	.....	.....	.....	.....	.....2.540	3.737	MON...	18,880	216,622	03/19/2007	11/25/2036		
933634	AJ	6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl.....	..	..	..2	..1FM	10,990,707	94.027	12,421,446	13,210,552	10,990,707	.....	.....	.....	.....	.....2.420	6.106	MON...	26,640	316,240	06/07/2012	03/25/2037		
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14.....	..	..	..2	..1FM	1,108,530	86.635	1,046,616	1,208,081	1,108,530	.....	.....	.....	.....	.....2.176	3.435	MON...	2,191	24,493	01/18/2007	11/25/2036		
939336	2H	5	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..2FM	11,289,031	100.012	11,211,509	11,210,197	11,258,702	.....	.....(5,294)	.....	.....	.....5.500	5.310	MON...	51,380	616,561	02/01/2005	03/25/2035		
939336	2U	6	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..4FM	2,355,428	92.199	2,152,843	2,334,996	2,341,065	.....	.....2,009	.....	.....	.....5.500	5.401	MON...	10,702	128,425	02/24/2005	03/25/2035		
939336	3H	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..3FM	17,381,550	91.285	15,878,697	17,394,658	17,381,550	.....	.....	.....	.....	.....5.500	5.487	MON...	79,726	956,706	03/07/2005	04/25/2035		
939336	4Y	6	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..3FM	17,169,538	94.374	16,332,981	17,306,635	17,169,538	.....	.....	.....	.....	.....5.500	5.654	MON...	79,322	951,865	04/15/2005	05/25/2035		
939336	6F	5	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..3FM	11,695,448	91.251	10,635,777	11,655,493	11,681,791	.....	.....(1,438)	.....	.....	.....5.500	5.412	MON...	53,421	641,049	05/24/2005	06/25/2035		
939336	6U	2	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..3FM	3,249,424	94.447	3,060,859	3,240,815	3,236,887	.....	.....(3,354)	.....	.....	.....5.500	5.472	MON...	14,854	178,245	08/24/2005	06/25/2035		
939344	AR	8	Washington Mutual Alt Ln Tr RMBS Ser 200.....	..	..	..2	..1FM	2,351,954	75.882	2,267,632	2,988,374	2,351,954	.....	.....	.....	.....	.....6.044	11.009	MON...	15,050	127,085	04/21/2006	05/25/2036		
93934F	BQ	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..1FM	5,044,995	96.561	5,474,031	5,669,016	5,044,995	.....	.....	.....	.....	.....5.500	7.805	MON...	25,983	310,926	10/13/2005	08/25/2035		
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..3FM	595,306	93.167	550,156	590,508	593,480	.....	.....(36)	.....	.....	.....5.500	5.355	MON...	2,706	32,478	10/13/2005	10/25/2035		
93934F	HW	5	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..4FM	1,045,758	88.860	941,764	1,059,834	1,048,043	.....	.....217	.....	.....	.....5.750	6.013	MON...	5,078	60,485	07/10/2006	01/25/2036		
93934F	KZ	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	..	..2	..1FM	10,207,735	88.776	10,823,592	12,191,984	10,207,735	.....	.....	.....	.....	.....5.750	10.081	MON...	58,420	690,268	10/02/2007	02/25/2036		
93935G	AG	4	Washington Mutual Alt Ln Tr RMBS Ser 200.....	..	..	..2	..1FM	1,503,478	93.760	1,460,787	1,558,008	1,502,895	.....	.....	.....	.....	.....6.942	7.511	MON...	9,013	108,225	09/30/2009	11/25/2034		
93935H	AJ	6	Washington Mutual Alt Ln Tr RMBS Ser 200.....	..	..	..2	..1FM	8,496,964	53.839	6,665,844	12,381,138	8,496,964	.....	.....	.....	.....	.....4.536	13.007	MON...	46,798	398,410	11/29/2006	09/25/2036		
94980G	AK	7	Wells Fargo Home Equity Tr RMBS Ser 2004.....	..	..	..2	..1FM	1,177,098	99.946	1,204,595	1,205,243	1,182,129	.....	.....824	.....	.....	.....4.980	5.235	MON...	5,002	60,021	12/18/2008	04/25/2034		
94981Q	AJ	7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	..	..2	..1FM	6,749,301	99.731	7,818,413	7,839,478	7,156,212	.....	.....62,223	.....	.....	.....2.738	9.244	MON...	17,884	210,375	02/22/2012	10/25/2035		
94982B	AC	4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	..	..2	..1FM	2,969,447	100.432	2,894,532	2,882,084	2,965,480	.....	.....(1,479)	.....	.....	.....2.728	1.872	MON...	6,553	76,081	03/20/2013	06/25/2035		
94982F	AE	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	..	..2	..1FM	6,374,562	106.641	6,808,560	6,384,538	6,367,071	.....	.....(152)	.....	.....	.....5.500	5.528	MON...	29,262	350,998	03/02/2005	04/25/2035		
94982G	AC	3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	..	..2	..1FM	2,387,211	103.626	2,437,216	2,351,932	2,363,219	.....	.....(898)	.....	.....	.....5.500	5.286	MON...	10,780	129,322	05/13/2005	05/25/2035		
94983B	AM	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	..	..2	..1FM	10,885,581	104.645	11,982,859	11,450,973	11,006,628	.....	.....6,052	.....	.....	.....5.750	6.982	MON...	54,869	658,393	11/30/2011	04/25/2036		
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								1,078,106,273	XXX	1,086,426,734	1,227,755,092	1,080,657,600	(3,386,264)	600,666	577,819	0	XXX	XXX	XXX	3,877,482	49,406,458	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
05357H	AA	8	Aventura Mall Tr CMBS Ser 2013-AVM Cl A.....	..	..	..2	..1FM	10,344,160	104.354	10,435,350	10,000,000	10,250,623	.....	.....(47,009)	.....	.....	.....3.743	3.205	MON...	31,189	379,465	12/10/2013	12/05/2032		
05529S	AC	3	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....	..	..	..2	..1FM	6,179,983	104.441	6,266,472	6,000,000	6,123,731	.....	.....(24,574)	.....	.....	.....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	105.026	3,150,786	3,000,000	3,060,401	.....	.....(11,919)	.....	.....	.....4.045	3.593	MON...	10,112	121,341	08/13/2013	09/05/2032		

SCHEDULE D - PART 1

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

E10.51

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05538U	AA	1	BB-UBS Trust CMBS Ser 2012-SHOW CI A.....	.....	..	.....	2	.....	1FM	25,749,670	99.481	24,870,325	25,000,000	25,577,728	.....	(56,764)	.....	3.430	3.146	MON...	71,463	857,550	11/01/2012.	11/05/2036.	
07383F	5P	9	Bear Stearns Comm Mtg Sec CMBS Ser 2005-.....	.....	..	.....	2	.....	1FM	425,482	99.952	422,981	423,185	423,185	.....	548	.....	5.074	5.038	MON...	1,789	21,472	04/19/2005.	02/13/2042.	
07383F	5Q	7	Bear Stearns Comm Mtg Sec CMBS Ser 2005-.....	.....	..	.....	2	.....	1FM	4,714,290	100.335	4,633,466	4,618,000	4,631,453	.....	(49,654)	.....	5.134	3.897	MON...	19,757	237,088	06/09/2014.	02/13/2042.	
07383F	X9	4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-.....	.....	..	.....	2	.....	1FM	472,379	102.302	497,819	486,616	484,157	.....	792	.....	4.945	5.370	MON...	2,005	24,063	09/27/2006.	11/11/2041.	
07383F	Y2	8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-.....	.....	..	.....	2	.....	1FM	4,021,992	105.794	4,231,776	4,000,000	4,001,254	.....	(2,156)	.....	5.119	5.102	MON...	17,063	204,760	12/08/2004.	11/11/2041.	
07383F	Y3	6	Bear Stearns Comm Mtg Sec CMBS Ser 2004-.....	.....	..	.....	2	.....	1FM	4,021,935	106.777	4,271,092	4,000,000	4,002,430	.....	(2,121)	.....	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	107.269	3,754,415	3,500,000	3,502,027	.....	(1,983)	.....	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	100.472	19,592,099	19,500,000	19,447,382	.....	92,908	.....	5.620	6.199	MON...	91,325	1,105,561	05/22/2008.	04/12/2038.	
07387J	BN	5	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20.....	.....	..	.....	2	.....	3FM	19,227,553	98.522	18,896,596	19,180,000	19,153,819	.....	(9,777)	.....	5.752	5.766	MON...	91,932	1,117,372	06/08/2006.	09/11/2038.	
07388N	AF	3	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20.....	.....	..	.....	2	.....	1FM	19,023,226	102.032	20,406,400	20,000,000	19,860,689	.....	134,116	.....	5.568	6.381	MON...	92,800	1,113,600	04/04/2008.	10/12/2041.	
073945	AE	7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-.....	.....	..	.....	2	.....	1FM	6,380,532	105.042	6,673,031	6,352,739	6,347,290	.....	(4,345)	.....	5.742	5.722	MON...	30,398	369,343	02/04/2008.	09/11/2042.	
073945	AG	2	Bear Stearns Comm Mtg Sec CMBS Ser 2007-.....	.....	..	.....	2	.....	1FM	19,133,371	105.989	22,231,109	20,975,000	20,555,894	.....	201,644	.....	5.835	7.078	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	105.540	8,443,216	8,000,000	8,024,058	.....	(19,862)	.....	5.920	5.705	MON...	39,468	481,143	10/24/2007.	09/11/2042.	
07401D	BC	4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C.....	.....	..	.....	2	.....	1FM	10,054,803	104.245	10,424,470	10,000,000	9,995,185	.....	(8,979)	.....	5.700	5.667	MON...	47,500	570,000	12/13/2007.	06/13/2050.	
12593Q	BC	3	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....	.....	..	.....	2	.....	1FM	51,499,290	101.264	50,632,200	50,000,000	51,454,905	.....	(44,385)	.....	3.373	2.917	MON...	140,542	281,083	09/28/2015.	10/10/2048.	
12593Q	BD	1	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....	.....	..	.....	2	.....	1FM	20,199,915	99.297	19,859,420	20,000,000	20,195,453	.....	(4,462)	.....	3.359	3.250	MON...	55,983	111,967	09/28/2015.	10/10/2048.	
12593V	AG	4	Credit Suisse Mortgage Trust CMBS Ser 20.....	.....	..	.....	2	.....	1FE	9,266,931	103.308	9,297,720	9,000,000	9,265,882	.....	(1,049)	.....	4.276	3.927	MON...	32,072	.....	12/03/2015.	11/15/2037.	
12593V	AJ	8	Credit Suisse Mortgage Trust CMBS Ser 20.....	.....	..	.....	2	.....	1FE	20,185,160	101.269	20,253,800	20,000,000	20,183,441	.....	(1,719)	.....	4.276	4.076	MON...	71,270	.....	12/03/2015.	11/15/2037.	
12624K	AC	0	Commercial Mortgage PTC CMBS Ser 2012-CR.....	.....	..	.....	2	.....	1FM	6,868,203	100.421	7,029,477	7,000,000	6,911,762	.....	18,812	.....	2.752	3.080	MON...	16,053	192,640	08/15/2013.	08/15/2045.	
12625E	AC	3	Comm Mortgage Trust CMBS Ser 2013-SFS CI.....	.....	..	.....	2	.....	1FM	19,880,165	99.405	19,881,060	20,000,000	19,904,808	.....	9,297	.....	2.987	3.065	MON...	49,780	605,666	04/04/2013.	04/12/2035.	
12625E	AG	4	Comm Mortgage Trust CMBS Ser 2013-SFS CI.....	.....	..	.....	2	.....	1FM	6,177,281	98.830	6,231,250	6,305,000	6,206,691	.....	11,106	.....	2.987	3.235	MON...	15,693	190,936	04/04/2013.	04/12/2035.	
12635Q	BG	4	Comm Mortgage Trust CMBS Ser 2015CR27 CI.....	.....	..	.....	2	.....	1FM	24,719,131	100.726	24,174,240	24,000,000	24,708,125	.....	(11,005)	.....	3.612	3.268	MON...	72,240	144,480	10/20/2015.	10/10/2058.	
160841	AA	0	Charlotte Gateway Village LLC CMBS CTL.....	.....	..	.....	1	.....	1FE	1,004,194	102.335	1,027,645	1,004,194	1,004,194	.....	.....	.....	6.410	6.496	MON...	5,364	64,369	11/28/2001.	12/01/2016.	
17311Q	BK	5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C.....	.....	..	.....	2	.....	1FM	15,086,292	103.337	14,324,533	13,862,000	14,099,786	.....	(261,623)	.....	5.710	3.964	MON...	65,955	802,467	08/23/2011.	12/10/2049.	
17313K	AF	8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C.....	.....	..	.....	2	.....	1FM	8,656,352	105.146	8,995,297	8,555,095	8,557,320	.....	(8,716)	.....	6.137	5.997	MON...	43,751	532,903	06/05/2008.	12/10/2049.	
17313K	AH	4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C.....	.....	..	.....	2	.....	1FM	12,142,782	106.358	13,826,514	13,000,000	12,775,919	.....	103,929	.....	6.137	7.185	MON...	66,482	809,780	05/05/2008.	12/10/2049.	
20173Q	AE	1	Greenwich Cap Comm Funding CMBS Ser 2007.....	.....	..	.....	2	.....	1FM	39,432,957	102.228	38,824,076	37,977,928	38,138,914	.....	(399,152)	.....	5.444	4.490	MON...	172,293	2,180,614	08/22/2011.	03/10/2039.	
20173Q	AG	6	Greenwich Cap Comm Funding CMBS Ser 2007.....	.....	..	.....	2	.....	1FM	10,075,646	102.304	11,284,087	11,030,000	10,861,705	.....	128,685	.....	5.475	6.876	MON...	50,324	603,892	06/12/2008.	03/10/2039.	
21870K	AG	3	Core Industrial Tr CMBS Ser 2015-WEST CI.....	.....	..	.....	2	.....	1FM	14,625,044	98.481	13,984,359	14,200,000	14,596,690	.....	(28,354)	.....	3.574	3.218	MON...	29,605	338,339	04/07/2015.	02/10/2037.	
21870L	AA	4	Core Industrial Trust CMBS Ser 2015 CALW.....	.....	..	.....	2	.....	1FM	5,149,770	99.361	4,968,050	5,000,000	5,134,660	.....	(15,110)	.....	3.040	2.564	MON...	12,667	101,333	03/31/2015.	02/10/2034.	
21870P	AG	2	Core Industrial Trust CMBS Ser 2015 TEXW.....	.....	..	.....	2	.....	1FM	10,299,752	99.050	9,904,970	10,000,000	10,270,431	.....	(29,321)	.....	3.329	2.848	MON...	27,742	221,933	04/02/2015.	02/10/2034.	
233050	AC	7	DBUBS Mtg Tr CMBS Ser 2011-LC1A CI A3.....	.....	CF	.....	2	.....	1FM	64,452,122	110.228	67,393,521	61,140,000	62,858,963	.....	(374,873)	.....	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 CI.....	.....	..	.....	2	.....	1FM	7,350,394	107.899	7,176,343	6,651,000	7,210,113	.....	(114,377)	.....	5.200	3.194	MON...	28,821	350,238	10/03/2014.	09/25/2045.	
36197X	AL	8	GS Mortgage Securities Trust CMBS Ser 20.....	.....	..	.....	2	.....	1FM	15,449,063	99.287	14,893,080	15,000,000	15,293,787	.....	(61,101)	.....	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	6,747,817	99.828	6,724,715	6,736,302	6,730,202	.....	(4,590)	.....	5.560	5.485	MON...	31,212	394,606	08/23/2011.	11/10/2039.	
362332	AG	3	GS Mortgage Securities Corp CMBS Ser 200.....	.....	..	.....	2	.....	1FM	21,281,462	101.998	21,164,502	20,750,000	20,803,328	.....	(107,683)	.....	5.591	5.092	MON...	96,678	1,160,133	04/14/2011.	11/10/2039.	
36828Q	QG	4	GE Capital Commercial Mortgage CMBS Ser.....	.....	..	.....	2	.....	1FM	9,126,499	99.931	9,187,303	9,193,656	9,193,656	.....	18,881	.....	5.427	5.572	MON...					

SCHEDULE D - PART 1

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

E10.52

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	F o r e i g n	Bond CHAR	NAIC Design- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46628F	AF	8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2				..	2	1FM	1,301,756	100.320	1,252,874	1,248,874	1,248,892			(7,958)			5.909	5.019	MON...	6,149	75,117	06/11/2010.	04/15/2045.
46634G	AB	7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2				..	2	1FM	24,684,688	111.282	24,482,040	22,000,000	23,744,392			(410,862)			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	7,110,758	100.129	6,995,680	6,986,639	6,985,428			(19,157)			3.341	2.809	MON...	19,453	241,520	12/07/2011.	07/15/2046.
46636D	AJ	5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2				..	2	1FM	9,837,246	107.084	10,119,429	9,450,000	9,684,436			(43,938)			4.388	3.845	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	102.690	2,053,802	2,000,000	2,049,285			(10,137)			3.414	2.842	MON...	5,690	68,274	04/14/2014.	01/15/2046.
46645F	AA	8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2				..	2	1FM	5,150,000	101.651	5,082,540	5,000,000	5,144,660			(5,340)			2.933	2.284	MON...	12,222	24,443	10/07/2015.	09/05/2032.
46645F	AG	5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2				..	2	1FM	25,750,000	101.388	25,346,875	25,000,000	25,723,540			(26,460)			3.387	2.734	MON...	70,558	141,117	10/07/2015.	09/05/2032.
50177A	AE	9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl				..	2	1FM	9,311,808	103.713	9,621,380	9,276,928	9,276,302			(5,751)			5.898	5.889	MON...	30,400	555,159	05/05/2008.	07/15/2044.
50180L	AC	4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A				..	2	1FM	40,461,454	105.323	41,494,067	39,397,078	39,550,869			(153,861)			5.737	5.730	MON...	133,234	2,489,747	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	103.477	7,243,362	7,000,000	6,810,025			75,102			6.087	7.506	MON...	23,673	434,292	04/17/2008.	04/15/2041.
52108M	DJ	9	LB-UBS Comm Mtg Tr CMBS Ser 2006-C1 Cl A				..	2	1FM	3,123,676	100.033	3,162,243	3,161,216	3,159,185			4,738			5.217	5.433	MON...	9,162	164,921	09/29/2006.	02/15/2031.
52109R	BM	2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A				..	2	1FM	24,471,718	104.946	25,507,073	24,304,997	24,316,523			(13,946)			5.866	5.815	MON...	79,207	1,425,731	11/30/2007.	09/15/2045.
55660C	AA	6	Madison Ave Tr CMBS Ser 2013-650M CL A				..	2	1FM	7,209,653	104.273	7,299,082	7,000,000	7,146,488			(29,358)			3.843	3.365	MON...	22,418	269,010	10/10/2013.	10/12/2032.
59023B	AE	4	Merrill Lynch Mortgage Tr CMBS Ser 2006-				..	2	1FM	734,735	100.105	741,821	741,045	739,669			772			5.666	5.845	MON...	3,499	42,639	04/10/2008.	05/12/2039.
59023B	AG	9	Merrill Lynch Mortgage Tr CMBS Ser 2006-				..	2	1FM	15,221,188	100.386	15,881,065	15,820,000	15,767,127			87,211			5.666	6.328	MON...	74,703	910,255	05/08/2008.	05/12/2039.
617451	CT	4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2				..	2	1FM	6,016,180	99.942	6,142,227	6,145,798	6,145,798			28,039			5.273	5.659	MON...	27,006	324,068	12/05/2007.	10/12/2052.
617458	AC	8	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl				..	2	1FM	1,582,968	99.989	1,544,606	1,544,771	1,543,273			(8,921)			3.884	3.232	MON...	5,000	61,562	08/11/2011.	09/15/2047.
617458	AG	9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl			CF	..	2	1FM	57,967,669	109.842	60,720,492	55,280,000	56,761,282			(287,329)			5.033	4.416	MON...	231,854	2,782,242	08/09/2011.	09/15/2047.
617459	AD	4	Morgan Stanley Cap I CMBS Ser 2011-C2 Cl				..	2	1FM	47,698,137	108.688	50,539,874	46,500,000	47,172,130			(128,390)			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	102.262	5,612,133	5,488,000	5,482,237			(3,943)			4.910	4.890	MON...	22,455	269,461	02/15/2005.	07/15/2056.
61745M	5J	8	Morgan Stanley Cap I CMBS Ser 2005-T19 C				..	2	1FM	921,120	99.952	940,910	941,361	941,361			2,949			4.985	5.325	MON...	9,911	46,927	05/03/2006.	06/12/2047.
61745M	5K	5	Morgan Stanley Cap I CMBS Ser 2005-T19 C				..	2	1FM	7,975,915	100.981	8,078,504	8,000,000	7,985,579			969			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	101.410	8,392,700	8,276,000	8,260,592			1,692			5.847	5.931	MON...	40,322	489,106	07/19/2006.	08/12/2041.
61749M	AV	1	Morgan Stanley Cap I CMBS Ser 2006-T23 C				..	2	1FM	5,553,533	100.702	5,450,906	5,412,924	5,409,017			(23,582)			5.847	5.458	MON...	26,373	330,232	03/31/2008.	08/12/2041.
61749M	AW	9	Morgan Stanley Cap I CMBS Ser 2006-T23 C				..	2	1FM	10,017,640	101.820	10,182,000	10,000,000	9,984,376			(4,841)			5.847	5.870	MON...	48,722	590,993	07/19/2006.	08/12/2041.
61750C	AF	4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C				..	2	1FM	3,503,386	100.611	3,550,444	3,528,883	3,522,890			(493)			5.731	5.778	MON...	16,853	202,416	07/09/2010.	07/12/2044.
61750C	AG	2	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C				..	2	1FM	9,072,656	101.229	10,122,930	10,000,000	9,909,322			141,461			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	104.728	20,945,540	20,000,000	19,391,594			339,763			5.917	8.053	MON...	98,615	1,198,557	03/07/2008.	06/11/2049.
61756U	AE	1	Morgan Stanley Cap I CMBS Ser 2007-IQ16				..	2	1FM	17,093,322	104.460	17,758,246	17,000,077	16,986,531			(8,976)			5.809	5.767	MON...	82,295	1,026,627	11/16/2007.	12/12/2049.
61756U	AF	8	Morgan Stanley Cap I CMBS Ser 2007-IQ16				..	2	1FM	5,027,307	105.415	5,270,745	5,000,000	4,999,168			(4,236)			6.054	6.031	MON...	25,227	308,081	11/16/2007.	12/12/2049.
61756U	AH	4	Morgan Stanley Cap I CMBS Ser 2007-IQ16				..	2	3FM	4,753,444	95.392	4,769,580	5,000,000	4,753,444						6.096	6.992	MON...	25,402	310,181	11/16/2007.	12/12/2049.
61757L	AF	7	Morgan Stanley Cap I CMBS Ser 2008-T29 C				..	2	1FM	9,597,998	107.129	11,569,900	10,800,000	10,457,656			141,715			6.268	8.001	MON...	56,412	685,566	02/13/2008.	01/11/2043.
61761Q	AC	7	Morgan Stanley BAML Tr CMBS Ser 2013-C8				..	2	1FM	15,507,422	99.996	14,999,385	15,000,000	15,314,966			(68,962)			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	99.587	13,265,042	13,320,000	13,055,040			48,023			2.657	3.103	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	104.862	20,951,408	19,980,000	20,393,105			(79,890)			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	103.404	15,510,645	15,000,000	15,329,868			(59,882)			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	101.251	11,340,157	11,200,000	11,191,997			(803)			3.749	3.768	MON...	36,157	425,720	09/17/2014.	08/15/2031.
61764J	AA	4	Morgan Stanley Capital I Trust CMBS Ser				..	2	1FM	5,149,766	102.343	5,117,140	5,000,000	5,126,482			(21,198)			3.469	2.979	MON...	14,454	173,450	11/13/2014.	08/11/2029.
61764J	AD	8	Morgan Stanley Capital I Trust CMBS Ser				..	2	1FM	13,889,757	102.675	13,861,112	13,500,000	13,829,384			(54,973)			3.693	3.219	MON...	41,546	498,555	11/13/2014.	08/11/2029.
61764J	AE	6	Morgan Stanley Capital I Trust CMBS Ser				..	2	1FM	3,060,215	101.821	3,054,633	3,000,000	3,050,787			(8,585)			3.693	3.365	MON...	9,233	112,338	11/13/2014.	08/11/2029.
61765D	AT	5	Morgan Stanley Capital I Trust CMBS Ser				..	2	1FM	27,268,302	100.948	27,255,879	27,000,000	27,255,401			(12,901)			3.510	3.397	MON...	78,975	394,875	06/25/2015.	05/15/2048.
62474U	AA	8	Morgan Stanley Cap I CMBS Ser 2005-RR6 C				..	2	1AM	57,904	100.000	358,803	358,803	57,904						5.233	50.455	MON...	1,565	18,776	09/28/2005.	05/24/2043.
67087M	AA	4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C				..	2	1FM	5,543,237	107.742	5,463,607	5,071,000	5,394,615			(67,251)			4.646	3.115	MON...	19,634	235,609	09/25/2013.	07/15/2045.

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	F o r e i g n	Bond CHAR	NAIC Design- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74824D	AA	8	Queens Center Mtg Tr CMBS Ser 2013-QCA C.....	.....	..	.....2	.....	1FM	20,498,260	...99.785	19,957,040	20,000,000	20,388,585	.....	.....	.....(38,624)	.....	.....	.....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	...97.684	8,596,148	8,800,000	8,072,848	.....	.....	.....63,220	.....	.....	.....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	8,495,557	...100.316	8,243,722	8,217,754	8,222,916	.....	.....	.....(64,876)	.....	.....	.....5.510	4.408	MON...	26,414	452,691	07/20/2012.	08/15/2039.
90269P	AA	9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-.....	.....	..	.....2	.....	1FM	27,827,150	...100.732	27,197,505	27,000,000	27,559,797	.....	.....	.....(80,377)	.....	.....	.....3.663	3.312	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	...100.079	5,003,955	5,000,000	5,237,696	.....	.....	.....(33,265)	.....	.....	.....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	...98.643	4,616,483	4,680,000	4,541,629	.....	.....	.....29,675	.....	.....	.....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	...105.105	10,510,450	10,000,000	10,212,909	.....	.....	.....(39,471)	.....	.....	.....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	...102.179	7,249,600	7,095,000	7,283,925	.....	.....	.....(19,248)	.....	.....	.....3.755	3.409	MON...	22,200	270,103	08/07/2014.	08/10/2031.
92939K	AF	5	WF-RBS Comm Mtg Tr CMBS Ser 2014-C24 Cl.....	.....	..	.....2	.....	1FM	14,677,286	...101.228	14,424,933	14,250,000	14,615,564	.....	.....	.....(55,224)	.....	.....	.....3.324	2.871	MON...	39,473	473,670	10/24/2014.	11/15/2047.
92979F	AD	2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-.....	.....	..	.....2	.....	1FM	26,245,780	...103.572	25,554,601	24,673,248	25,114,749	.....	.....	.....(610,620)	.....	.....	.....5.678	3.004	MON...	116,746	1,453,328	10/15/2013.	05/15/2046.
94989E	AF	4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC.....	.....	..	.....2	.....	1FM	13,389,376	...98.759	12,838,618	13,000,000	13,352,750	.....	.....	.....(36,626)	.....	.....	.....2.978	2.531	MON...	32,262	290,355	03/25/2015.	04/15/2050.
94989V	AE	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX.....	.....	..	.....2	.....	1FM	10,299,600	...100.927	10,092,690	10,000,000	10,291,378	.....	.....	.....(8,222)	.....	.....	.....3.371	2.918	MON...	14,982	56,183	09/25/2015.	09/15/2057.
3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....									.....	1,322,505,158	XXX	1,342,490,887	1,304,784,526	1,318,980,429	0	(2,634,097)	0	0	XXX	XXX	XXX	4,728,157	53,382,317	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
00163K	AC	2	ALM Loan Funding CLO Ser 2013-7RA CI A2.....	.....	..	.....2	.....	1FE	11,657,064	...98.709	11,568,724	11,720,000	11,671,133	.....	.....	.....5,430	.....	.....	.....2.170	2.275	JAJO...	47,330	252,669	08/07/2013.	04/24/2024.
00164B	AC	1	ALM Loan Funding CLO Ser 2013-7R2A CI A2.....	.....	..	.....2	.....	1FE	2,983,890	...99.001	2,970,019	3,000,000	2,987,491	.....	.....	.....1,390	.....	.....	.....2.170	2.275	JAJO...	12,115	64,676	08/07/2013.	04/24/2024.
00164M	AC	7	ALM Loan Funding CLO Ser 2015-12A CI A1.....	.....	E	2	.....	1FE	25,929,800	...99.266	25,809,111	26,000,000	25,934,832	.....	.....	.....5,032	.....	.....	.....1.867	1.917	JAJO...	103,829	304,046	01/23/2015.	04/16/2027.
00164M	AE	3	ALM Loan Funding CLO Ser 2015-12A CI A2A.....	.....	..	.....2	.....	1FE	14,000,000	...99.924	13,989,319	14,000,000	14,000,000	.....	.....	.....	.....	.....	.....2.667	2.676	JAJO...	79,863	235,895	01/23/2015.	04/16/2027.
001749	AA	8	American Money Mgmt Corp CLO Ser 2011-9A.....	.....	..	.....2	.....	1FE	18,620,690	...100.287	18,674,044	18,620,690	18,620,690	.....	.....	.....	.....	.....	.....1.971	1.975	JAJO...	79,499	360,975	11/17/2011.	01/15/2022.
00175L	AA	0	American Money Mgmt Corp CLO Ser 2014-14.....	.....	..	.....2	.....	1FE	48,899,060	...98.996	48,508,065	49,000,000	48,911,304	.....	.....	.....7,908	.....	.....	.....1.770	1.792	JAJO...	161,405	1,128,418	06/12/2014.	07/27/2026.
00175L	AB	8	American Money Mgmt Corp CLO Ser 2014-14.....	.....	..	.....2	.....	1FE	19,812,948	...98.845	19,768,972	20,000,000	19,832,942	.....	.....	.....13,015	.....	.....	.....2.370	2.466	JAJO...	88,213	617,912	06/12/2014.	07/27/2026.
00175M	AA	8	American Money Mgmt Corp CLO Ser 2014-15.....	.....	..	.....2	.....	1FE	50,000,000	...98.974	49,487,075	50,000,000	50,000,000	.....	.....	.....	.....	.....	.....2.007	2.008	MJSD...	64,113	916,776	11/05/2014.	12/09/2026.
00175M	AE	0	American Money Mgmt Corp CLO Ser 2014-15.....	.....	..	.....2	.....	1FE	24,000,000	...99.244	23,818,558	24,000,000	24,000,000	.....	.....	.....	.....	.....	.....2.927	2.922	MJSD...	44,881	663,919	11/05/2014.	12/09/2026.
00176D	AA	7	American Money Mgmt Corp CLO Ser 2013-13.....	.....	..	.....2	.....	1FE	39,801,640	...99.214	39,685,768	40,000,000	39,829,540	.....	.....	.....15,901	.....	.....	.....1.770	1.859	JAJO...	131,759	699,242	11/13/2014.	01/26/2026.
00176D	AB	5	American Money Mgmt Corp CLO Ser 2013-13.....	.....	..	.....2	.....	1FE	29,490,285	...98.558	29,567,388	30,000,000	29,554,411	.....	.....	.....41,080	.....	.....	.....2.170	2.480	JAJO...	121,153	646,765	09/16/2014.	01/26/2026.
00176J	AA	4	American Money Mgmt Corp CLO Ser 201516A.....	.....	E	2	.....	1FE	30,000,000	...98.898	29,669,382	30,000,000	30,000,000	.....	.....	.....	.....	.....	.....1.821	1.825	JAJO...	119,866	228,056	04/10/2015.	04/14/2027.
00248P	AC	0	A Voce CLO Ltd CLO Ser 2014-1A CI A2A.....	.....	..	.....2	.....	1FE	6,061,747	...97.231	5,931,076	6,100,000	6,066,027	.....	.....	.....2,853	.....	.....	.....2.321	2.387	JAJO...	30,669	174,718	06/10/2014.	07/15/2026.
00248P	AJ	5	A Voce CLO Ltd CLO Ser 2014-1A CI A1B.....	.....	..	.....2	.....	1FE	24,000,000	...97.904	23,496,931	24,000,000	24,000,000	.....	.....	.....	.....	.....	.....1.781	1.784	JAJO...	92,586	522,897	06/10/2014.	07/15/2026.
020053	AE	4	ALM Loan Funding CLO Ser 2013-8A CI A2A.....	.....	E	2	.....	1FE	15,000,000	...98.482	14,772,287	15,000,000	15,000,000	.....	.....	.....	.....	.....	.....2.167	2.173	JAJO...	65,917	321,255	11/20/2013.	01/20/2026.
023654	AR	7	America West Airlines LBASS EETC Ser 199.....	.....	..	.....2	.....	2FE	241,750	...101.000	252,520	250,019	249,343	.....	.....	.....641	.....	.....	.....6.870	7.430	JJ.....	8,540	17,211	12/17/2003.	01/02/2017.
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....2	.....	3FE	10,653,200	...102.000	10,688,128	10,478,557	10,619,854	.....	.....	.....(28,328)	.....	.....	.....5.600	5.134	JJ.....	270,580	586,799	11/06/2014.	07/15/2020.
023772	AB	2	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....2	.....	1FE	4,276,841	...101.000	4,547,193	4,502,171	4,306,093	.....	.....	.....17,520	.....	.....	.....4.000	4.866	JJ.....	83,040	180,087	07/30/2014.	07/15/2025.
02377U	AB	0	American Airlines Inc LBASS PTC Ser 2013.....	.....	..	.....2	.....	2FE	6,074,807	...105.500	6,408,922	6,074,807	6,074,807	.....	.....	.....	.....	.....	.....4.950	4.949	JJ.....	138,657	300,703	07/30/2014.	01/15/2023.
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....	.....	..	.....2	.....	1	1,418,050	...113.219	1,594,869	1,408,660	1,413,123	.....	.....	.....(432)	.....	.....	.....6.340	6.346	MON...	3,969	89,309	02/11/2003.	02/15/2025.
03335#	AA	4	Anchorage Park Svc GSA Fin Tr CTL Ser 20.....	.....	..	.....2	.....	1	8,341,661	...111.324	9,090,310	8,165,617	8,240,444	.....	.....	.....(9,661)	.....	.....	.....6.025	5.852	MON...	21,866	491,978	03/20/2003.	07/15/2023.
03764H	AA	0	Apidos CDO CLO Ser 2013-14A CI A.....	.....	..	.....2	.....	1FE	25,000,000	...97.923	24,480,805	25,000,000	25,000,000	.....	.....	.....	.....	.....	.....1.471	1.473	JAJO...	79,652	357,906	06/12/2013.	04/15/2025.
03764H	AC	6	Apidos CDO CLO Ser 2013-14A CI B1.....	.....	..	.....2	.....	1FE	5,000,000	...98.115	4,905,728	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....2.021	2.026	JAJO...	21,889	99,463	06/12/2013.	04/15/2025.
03764Q	AA	0	Apidos CDO CLO Ser 2013-15A CI A1.....	.....	..	.....2	.....	1FE	30,000,000	...98.786	29,635,827	30,000,000	30,000,000	.....	.....	.....	.....	.....	.....1.667	1					

SCHEDULE D - PART 1

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

E10.54

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5						8	9													
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04015B	AC	4	ARES CLO Ltd Inc CLO Ser 2014-31A CI A2.....	.....	..	.....	2	.....	1FE	8,862,300	98.180	8,836,169	9,000,000	8,881,227		11,814			2.362	2.635	FMAN.	18,894	254,682	07/30/2014.	08/28/2025.
04231#	AA	7	Armstrong/Heinz Contract Sec ABS Lease B.....	.....	..	.....	2	.....	2	109,808	100.778	110,662	109,808	109,808					5.853	5.925	MON.	286	7,258	06/21/2005.	03/15/2027.
04964R	AA	4	Atrium CDO Corp CLO Ser 10A CI A.....	.....	..	.....	2	.....	1FE	19,970,000	97.473	19,494,586	20,000,000	19,977,261		2,233			1.437	1.463	JAJO.	61,474	280,177	04/25/2013.	07/16/2025.
04964R	AC	0	Atrium CDO Corp CLO Ser 10A CI B1.....	.....	..	.....	2	.....	1FE	6,700,000	96.791	6,485,012	6,700,000	6,700,000					1.967	1.971	JAJO.	28,189	129,862	04/25/2013.	07/16/2025.
05164#	AA	5	Aurora Health Care (Badger RE) CTL.....	.....	..	.....	2	.....	1	3,721,104	112.932	4,330,456	3,834,553	3,787,653		5,974			6.990	7.489	MON.	11,913	268,035	12/27/2002.	12/15/2022.
055385	AA	6	BFC Guaranty Corp CTL.....	.....	..	.....	2	.....	1	4,105,947	105.175	4,479,514	4,259,104	4,228,234		10,291			6.250	6.787	JD.	22,183	266,194	06/26/2001.	12/01/2017.
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....	.....	..	.....	2	.....	2	3,421,743	105.340	3,570,018	3,389,046	3,403,340		(1,701)			6.950	6.930	MON.	10,468	235,539	10/17/2002.	05/15/2022.
05568N	AF	9	BNSF Railway Company ABS PTC Nt.....	.....	..	.....	2	.....	1	511,553	100.538	514,304	511,553	511,553					5.631	5.631	JJ.	14,323	28,806	07/02/2007.	07/02/2016.
056162	AA	8	Babson CLO Ltd CLO Ser 2015-IA CI A.....	.....	..	.....	2	.....	1FE	20,000,000	98.551	19,710,212	20,000,000	20,000,000					1.747	1.751	JAJO.	70,857	165,899	04/01/2015.	04/20/2027.
05618L	AA	4	Babson CLO Ltd CLO Ser 2014-IIA CI A.....	.....	E	.....	2	.....	1FE	42,978,500	98.503	42,356,484	43,000,000	42,984,999		5,250			1.705	1.719	JAJO.	150,716	785,328	08/15/2014.	10/17/2026.
05618L	AB	2	Babson CLO Ltd CLO Ser 2014-IIA CI B1.....	.....	E	.....	2	.....	1FE	21,364,550	98.773	21,236,122	21,500,000	21,386,736		17,460			2.315	2.411	JAJO.	102,317	536,929	08/15/2014.	10/17/2026.
08183*	AA	0	Benenson Parsippany LLC CTL.....	.....	..	.....	2	.....	1	2,133,102	101.294	2,160,714	2,133,102	2,133,102					7.050	7.154	MON.	8,772	150,384	07/23/2001.	04/10/2016.
095560	AC	2	Blue Hill CLO Ltd CLO Ser 2013-1A CI A.....	.....	E	.....	2	.....	1FE	25,000,000	99.023	24,755,763	25,000,000	25,000,000					1.801	1.804	JAJO.	97,527	441,551	11/08/2013.	01/15/2026.
095560	AE	8	Blue Hill CLO Ltd CLO Ser 2013-1A CI A.....	.....	..	.....	2	.....	1FE	10,000,000	98.783	9,878,273	10,000,000	10,000,000					2.271	2.277	JAJO.	49,194	224,273	11/08/2013.	01/15/2026.
116663	AC	9	Bruce Mansfield Unit 1 2 ABS PTC Nt.....	.....	..	.....	2	.....	2AM	8,258,478	100.451	8,295,724	8,258,478	8,258,478					6.850	6.850	JD.	47,142	565,706	10/01/2007.	06/01/2034.
117017	AA	1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	.....	2	.....	1	1,017,139	113.255	1,151,960	1,017,139	1,017,139					7.230	7.232	AO.	15,525	73,539	08/16/2001.	10/15/2022.
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	.....	2	.....	1	1,863,826	106.908	2,189,330	2,047,863	1,973,029		9,052			6.260	7.398	FA.	48,430	128,196	12/19/2001.	02/15/2023.
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	.....	2	.....	1	3,488,540	105.785	3,690,352	3,488,540	3,488,540					5.980	5.981	JJ.	96,195	208,615	11/19/2002.	01/15/2024.
12189P	AL	6	Burlington Northern Santa Fe ABS PTC Nt.....	.....	..	.....	2	.....	1FE	724,105	107.313	723,705	674,389	686,168		(3,018)			5.943	4.979	JJ.	18,481	40,079	11/04/2003.	01/15/2023.
12644*	AC	1	CTL Cap Tr CTL Ser 2002-3 Anchorage.....	.....	..	.....	2	.....	1	6,254,820	120.659	7,547,018	6,254,820	6,254,820					7.290	7.406	MON.	20,266	455,977	02/28/2002.	12/15/2026.
12644@	AX	3	CTL Cap Tr CTL Lowes.....	.....	..	.....	2	.....	1	2,628,127	113.923	2,994,046	2,628,127	2,628,127					7.070	7.072	FA.	70,194	185,809	10/17/2001.	08/15/2021.
12644@	BG	9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin.....	.....	..	.....	2	.....	1	2,899,400	108.131	3,131,461	2,895,977	2,896,461		(225)			7.025	7.012	MN.	25,995	203,442	02/11/2002.	05/15/2018.
12644@	BQ	7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen.....	.....	..	.....	2	.....	2	1,386,083	112.033	1,565,020	1,396,933	1,391,980		572			6.718	6.908	MON.	4,171	93,846	12/03/2002.	07/15/2022.
12644@	BR	5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar.....	.....	..	.....	2	.....	1	1,003,035	111.528	1,118,662	1,003,035	1,003,035					6.650	6.743	MON.	2,965	66,702	12/13/2002.	10/15/2022.
12644@	BS	3	CTL Cap Tr CTL Walgreens.....	.....	..	.....	2	.....	2	2,962,854	111.604	3,285,949	2,944,286	2,952,588		(926)			6.620	6.636	MON.	8,663	194,912	05/08/2003.	01/15/2023.
12644@	BV	6	CTL Cap Tr CTL Ser 2003-17 Costco.....	.....	..	.....	2	.....	1	7,492,870	107.864	8,148,414	7,554,334	7,529,336		3,378			5.500	5.670	MON.	12,695	415,488	12/04/2003.	09/20/2022.
12644@	BX	2	CTL Cap Tr CTL Ser 2004-9 Kohls.....	.....	..	.....	2	.....	2	1,070,650	105.544	1,130,004	1,070,650	1,070,650					5.330	5.390	MON.	2,536	57,066	11/05/2004.	01/15/2025.
12644@	CA	1	CTL Cap Tr CTL Ser 2004-17 Texas Instr.....	.....	..	.....	2	.....	1	21,212,302	109.688	23,655,189	21,565,824	21,340,270		19,337			5.462	5.753	MON.	52,352	1,177,925	10/28/2008.	01/15/2026.
12644@	CC	7	CTL Cap Tr CTL Ser 2005-6 Orange County.....	.....	..	.....	2	.....	1	30,164,642	111.422	33,609,896	30,164,642	30,164,642					5.880	5.952	MON.	128,099	1,773,681	02/23/2005.	04/05/2025.
12644@	CF	0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen.....	.....	..	.....	2	.....	2	3,070,023	106.688	3,275,345	3,070,023	3,070,023					5.400	5.461	MON.	7,368	165,781	09/27/2005.	11/15/2029.
12644@	CG	8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC.....	.....	..	.....	2	.....	2	3,736,437	106.700	3,986,778	3,736,437	3,736,437					5.400	5.461	MON.	8,967	201,767	10/28/2005.	07/15/2030.
12644@	CH	6	CTL Cap Tr CTLSer 2006-5 CI A1 2 Oklahom.....	.....	..	.....	2	.....	1	16,482,971	110.633	18,235,616	16,482,971	16,482,971					6.010	6.086	MON.	44,028	990,627	04/06/2006.	10/15/2023.
12644@	CM	5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS.....	.....	..	.....	2	.....	1	7,407,882	111.777	8,280,311	7,407,882	7,407,882					6.010	6.086	MON.	19,787	445,214	06/08/2007.	03/15/2023.
12647@	AA	0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L.....	.....	..	.....	2	.....	2	2,805,596	101.138	2,837,523	2,805,596	2,805,596					6.330	6.414	MON.	7,893	177,594	03/07/2008.	08/15/2016.
12665*	AA	9	CVS Caremark CTL Wells Fargo Bk NW.....	.....	..	.....	2	.....	2	6,057,773	121.280	7,346,875	6,057,773	6,057,773					7.870	8.000	MON.	27,810	476,747	09/30/2009.	10/10/2031.
126650	BP	4	CVS Health Corp ABS PTC Nt.....	.....	..	.....	2	.....	2FE	5,598,998	109.819	5,262,390	4,791,889	5,472,246		(49,499)			6.036	3.765	MON.	16,872	289,238	05/29/2013.	12/10/2028.
126650	BQ	2	CVS Health Corp ABS PTC Nt.....	.....	..	.....	2	.....	2FE	34,987,953	114.335	43,066,298	37,666,932	35,672,378		108,255			6.943	8.005	MON.	152,554	2,587,561	02/24/2015.	01/10/2030.
126650	BS	8	CVS Health Corp ABS PTC Nt.....	.....	..	.....	2	.....	2FE	14,201,262	117.893	15,308,165	12,984,851	14,111,529		(64,267)			7.507	6.263	MON.	56,862	974,773	09/02/2014.	01/10/2032.
12665U	AA	2	CVS Health Corp ABS PTC Nt.....	.....	..	.....	1	.....	2FE	4,739,759	101.037	4,788,905	4,739,759	4,739,759					4.704	4.750	MON.	13,006	222,971	12/11/2013.	01/10/2036.
210805	BU	0	Continental Airlines Inc LBASS EETC Ser.....	.....	..	.....	2	.....	1FE	10,282,571	1														

SCHEDULE D - PART 1

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

E10.55

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 Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
210805	DH	7	Continental Airlines Inc LBASS EETC Ser.....							..	2	1FE	1,953,735	...104.000	2,611,802	2,511,348	2,189,186		42,911			6.703	11.879	JD.....	7,482	168,336	03/20/2009.	12/15/2022.
22410@	AA	4	Cox Enterprises Inc CTL.....						.....	..	.....2	2	16,759,009	...104.384	17,493,727	16,759,009	16,759,009	.....	.....	.....	.....5.720	5.790	MON...	2,663	959,223	07/19/2010.	06/30/2027.	
22962*	AA	8	CTL Cap Tr Ahold CTL Ser 2014-09.....						.....	..	.....2	2	11,227,010	...101.130	11,353,829	11,227,010	11,227,010	.....	.....	.....	.....4.490	4.532	MON...	22,404	504,093	04/15/2014.	04/15/2029.	
233244	AD	4	DOT Headquarters II L-B Fin Tr CTL Mtg S.....						.....	..	.....1	1	10,256,286	...113.234	11,323,398	10,000,000	10,177,389	.....	.....(10,858)	.....	.....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	14,056,540	...107.895	15,166,295	14,056,540	14,056,540	.....	.....	.....	.....5.594	5.660	MON...	52,422	786,323	06/30/2004.	12/07/2021.	
254683	AC	9	Discover Card Mstr Tr I LBASS Ser 2007-A.....						.....	..	.....2	1FE	9,762,109	...106.922	10,692,160	10,000,000	9,946,596	.....	.....28,860	.....	.....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	...98.895	29,668,452	30,000,000	30,000,000	.....	.....	.....	.....1.751	1.754	JAJO...	113,783	587,601	07/21/2014.	10/15/2026.	
26244E	AC	4	Dryden III CLO LBASS Ser 2014-34A Cl B.....						.....	..	.....2	1FE	19,732,800	...98.359	19,671,768	20,000,000	19,766,089	.....	.....19,955	.....	.....2.221	2.448	JAJO...	96,222	499,573	07/21/2014.	10/15/2026.	
26244K	AA	4	Dryden Sr Loan Fund CLO Ser 2015-41A CL.....						.....	..	.....2	1FE	34,750,000	...99.301	34,507,146	34,750,000	34,750,000	.....	.....	.....	.....1.821	1.825	JAJO...	112,466	.....	09/17/2015.	10/15/2027.	
301965	CE	7	FFCA Sec Lending Corp LBASS Frnch Ln Ser.....						.....	..	.....2	3AM	2,636,108	...101.312	2,690,315	2,655,475	2,643,844	.....	.....564	.....	.....7.850	8.025	MON...	17,371	208,455	01/07/2000.	05/18/2026.	
30251T	AA	7	FNBC 1993-A Pass Through Trust ABS PTC S.....						.....	..	.....2	1FE	848,701	...104.254	700,938	672,335	688,770	.....	.....(11,578)	.....	.....8.080	4.652	JJ.....	26,559	54,325	05/13/2003.	01/05/2018.	
31331F	AP	6	Fedex Corp ABS PTC Ser 1995-B3.....						.....	..	.....1	2FE	6,765,030	...109.323	6,559,404	6,000,000	6,133,978	.....	.....(71,061)	.....	.....7.580	6.204	JJ.....	226,137	454,800	05/12/2004.	07/02/2019.	
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A.....						.....	..	.....2	2FE	6,612,145	...112.750	6,664,315	5,910,701	6,151,789	.....	.....(60,298)	.....	.....6.720	5.177	JJ.....	183,153	397,199	04/13/2005.	07/15/2023.	
31331F	AY	7	Fedex Corp ABS PTC Ser 1998-1 Cl B.....						.....	..	.....2	2FE	3,837,512	...107.000	3,865,328	3,612,456	3,666,466	.....	.....(17,480)	.....	.....6.845	5.764	JJ.....	114,020	247,273	11/01/2006.	01/15/2019.	
31331F	BA	8	Fedex Corp ABS PTC Ser 1999-1 Cl A.....						.....	..	.....2	1FE	514,169	...117.000	510,357	436,203	467,858	.....	.....(5,460)	.....	.....7.650	5.452	JJ.....	15,387	33,370	04/27/2004.	01/15/2022.	
32058E	AC	7	First Investors Auto Owner Tr LBASS Ser.....						.....	..	.....2	1FE	170,917	...99.913	170,777	170,927	170,926	.....	.....3	.....	.....0.900	0.905	MON...	68	1,538	01/15/2013.	10/15/2018.	
34487*	AA	9	Football Trust IV ABS Sr Nt.....						.....	..	.....2	1FE	35,668,650	...109.523	38,333,043	35,000,000	35,430,121	.....	.....(147,696)	.....	.....6.110	5.613	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	795,253	...105.501	838,999	795,253	795,253	.....	.....	.....	.....8.100	8.103	JJ.....	30,061	64,416	04/05/2000.	01/13/2020.	
36225*	AA	1	GSA IRS Lease Tr CTL PTC Ser 2009.....						.....	..	.....2	1	16,605,846	...114.905	19,080,959	16,605,846	16,605,846	.....	.....	.....	.....5.930	6.004	MON...	54,707	984,727	06/29/2009.	09/11/2030.	
368907	AD	3	General American Trans Corp LBASS PTC Se.....						.....	..	.....2	2FE	2,383,198	...114.903	2,738,373	2,383,198	2,383,198	.....	.....	.....	.....7.860	7.860	FA.....	64,001	277,315	08/21/1996.	08/28/2021.	
44984M	AA	7	I-Preferred Term Sec Ltd LBASS Residual.....						.....	2.3	6*	.....	.....117,232	...244.646	2,390,018	976,931	117,232	.....	.....83.826	.....	.....8.594	.....	.....140,489	.....	.....140,489	04/08/2005.	06/24/2034.	
52465#	BF	1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C.....						.....	..	.....2	1	853,359	...104.637	823,408	786,919	795,903	.....	.....(6,885)	.....	.....6.580	5.311	MON...	3,020	42,569	08/24/2004.	04/10/2017.	
52465#	BH	7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C.....						.....	..	.....2	1	587,949	...103.711	538,849	519,569	527,018	.....	.....(5,460)	.....	.....6.872	4.697	MON...	2,083	33,878	08/24/2004.	04/10/2017.	
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....						.....	..	.....2	1	10,340,490	...106.045	11,597,102	10,936,032	10,683,816	.....	.....31,820	.....	.....4.820	5.580	MON...	43,926	527,117	09/05/2003.	03/01/2023.	
52467@	AA	3	Legg Mason Mtg Cap Corp CTL.....						.....	..	.....2	1	2,905,528	...115.708	3,211,565	2,775,572	2,818,879	.....	.....(6,896)	.....	.....7.400	6.948	MON...	9,129	204,005	03/22/2002.	12/15/2021.	
52467@	AH	8	Legg Mason Mtg Cap Corp CTL.....						.....	..	.....2	4	1,117,442	...102.577	1,092,921	1,065,465	1,082,315	.....	.....(802)	.....	.....7.750	7.194	MON...	3,670	81,660	07/02/2002.	01/15/2021.	
52467@	BC	8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl.....						.....	..	.....2	5*	2,189,689	...107.773	2,111,366	1,959,084	2,007,206	.....	.....(15,935)	.....	.....8.200	6.582	MON...	7,140	160,645	04/07/2003.	11/15/2018.	
532621	AA	7	Limerock CLO LBASS Ser 2014-2A Cl A.....						.....	E	2	1FE	48,947,325	...98.577	48,302,514	49,000,000	48,955,462	.....	.....4,002	.....	.....1.815	1.837	JAJO...	182,826	873,118	02/26/2014.	04/18/2026.	
55818K	AE	1	Madison Park Funding LTD CLO Ser 2013-11.....						.....	..	.....2	1FE	43,956,000	...98.414	43,302,024	44,000,000	43,965,945	.....	.....3,268	.....	.....1.616	1.635	JAJO...	138,292	698,061	08/16/2013.	10/23/2025.	
55818K	AG	6	Madison Park Funding LTD CLO Ser 2013-11.....						.....	..	.....2	1FE	14,000,000	...98.362	13,770,674	14,000,000	14,000,000	.....	.....	.....	.....2.066	2.071	JAJO...	56,252	285,985	08/16/2013.	10/23/2025.	
55818P	AA	8	Madison Park Funding LTD CLO Ser 2014-12.....						.....	E	2	1FE	40,000,000	...99.271	39,708,372	40,000,000	40,000,000	.....	.....	.....	.....1.817	1.819	JAJO...	147,391	714,735	05/08/2014.	07/20/2026.	
55818V	AC	1	Madison Park Funding LTD CLO 2014-15A Cl.....						.....	..	.....2	1FE	35,000,000	...100.570	35,199,483	35,000,000	35,000,000	.....	.....	.....	.....2.723	2.724	JAJO...	174,719	788,684	12/12/2014.	01/27/2026.	
59549W	AB	9	Mid State Tr LBASS Ser 11 Cl M1.....						.....	..	.....2	2AM	1,766,549	...104.728	1,850,117	1,766,586	1,766,581	.....	.....	.....	.....5.598	5.664	MON...	4,395	98,893	06/18/2003.	07/15/2038.	
59560#	AC	8	Mid America Pref Cap Tr ABS Cumulative G.....						.....	..	.....2	2	7,640,168	...103.508	7,231,231	6,986,139	7,036,686	.....	.....(36,709)	.....	.....7.830	6.744	FMAN...	51,663	547,015	08/02/2004.	08/27/2016.	
63080#	AA	5	NARA Caves Lease Tr CTL.....						.....	..	.....2	1	5,265,795	...112.331	5,915,131	5,265,795	5,265,795	.....	.....	.....	.....5.300	5.300	MON...	12,404	279,087	06/03/2010.	09/15/2028.	
636516	AB	2	National Inst of Hlth Fishers CTL Pl I B.....						.....	..	.....2	1	2,411,481	...117.839	2,841,654	2,411,481	2,411,481	.....	.....	.....	.....7.000	7.000	JJ.....	77,837	168,804	07/09/2002.	01/15/2024.	
63651P	AA	2	National Inst Health Twinbrook CTL B Bld.....						.....	..	.....2	1	6,479,788	...107.126	6,811,576	6,358,475	6,391,692	.....	.....(8,636)	.....	.....5.830	5.669	MON...	16,476				

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67104C	AA	5	Oak Hill Credit Partners CLO Ser 2013-8A.....	.....	2	1FE	14,500,000	97.950	14,202,720	14,500,000	14,500,000	14,500,000	14,500,000	.....	.....	.....	.....	1.437	1.440	JAJO	42,256	203,226	04/17/2013	04/20/2025
67104C	AB	3	Oak Hill Credit Partners CLO Ser 2013-8A.....	.....	2	1FE	10,000,000	98.027	9,802,698	10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	1.967	1.972	JAJO	39,889	193,892	04/17/2013	04/20/2025
67109F	AA	3	Oak Hill Credit Partners CLO Ser 2015-11.....	E	2	1FE	28,800,000	98.514	28,372,164	28,800,000	28,800,000	28,800,000	28,800,000	.....	.....	.....	.....	1.817	1.821	JAJO	63,964	.....	10/23/2015	10/20/2028
67706H	AA	6	OHA Loan Funding LTD CLO Ser 2013-1A Cl.....	.....	2	1FE	29,226,750	98.456	28,847,658	29,300,000	29,243,326	29,243,326	29,243,326	.....	6.120	.....	.....	1.566	1.606	JAJO	89,241	448,730	08/01/2013	07/23/2025
67706T	AA	0	OHA Loan Funding LTD CLO Ser 2014-1A Cl.....	.....	2	1FE	24,937,500	98.966	24,741,620	25,000,000	24,945,642	24,945,642	24,945,642	.....	7.680	.....	.....	1.847	1.891	JAJO	93,640	393,735	11/06/2014	10/20/2026
72349B	AA	2	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl.....	E	2	1FE	49,000,000	99.485	48,747,831	49,000,000	49,000,000	49,000,000	49,000,000	.....	.....	.....	.....	1.821	1.824	JAJO	193,276	875,377	04/02/2014	04/15/2026
73019#	AB	8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....	.....	2	1	2,195,983	99.235	2,179,187	2,195,983	2,195,983	2,195,983	2,195,983	.....	.....	.....	.....	3.000	3.000	MS	19,764	65,879	09/13/2012	09/13/2027
73019#	AC	6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....	.....	2	1	6,603,582	99.235	6,553,076	6,603,582	6,603,582	6,603,582	6,603,582	.....	.....	.....	.....	3.000	3.000	MS	59,432	198,107	09/13/2012	09/13/2027
74040U	AA	8	Preferred Term Sec Ltd LBASS IX Residual.....	.....	2.3	6*	.....	.....	.....	1,071,925	1,071,925	1,071,925	1,071,925	.....	.....	.....	.....	3.324	.....	JAJO	.....	.....	05/12/2005	04/03/2033
74041B	AA	9	Preferred Term Sec Ltd LBASS XV Residual.....	.....	2.3	6*	.....	.....	.....	2,144,204	2,144,204	2,144,204	2,144,204	.....	.....	.....	.....	3.753	.....	MJSD	138	.....	06/02/2005	09/26/2034
74041T	AB	8	Preferred Term Sec Ltd LBASS VII Residua.....	.....	2.3	6*	.....	.....	.....	526,064	526,064	526,064	526,064	.....	.....	.....	.....	3.074	.....	JAJO	.....	.....	04/01/2005	10/03/2032
74042G	AA	7	Preferred Term Sec Ltd LBASS XVI Residua.....	.....	2.3	6*	.....	.....	.....	1,817,782	1,817,782	1,817,782	1,817,782	.....	.....	.....	.....	5.593	.....	MJSD	.....	.....	04/15/2005	03/23/2035
74927#	AA	9	RB Investment Associates CTL.....	.....	2	2	2,947,470	117.706	3,469,346	2,947,470	2,947,470	2,947,470	2,947,470	.....	.....	.....	.....	7.220	7.329	MON	9,458	212,807	02/18/2003	12/15/2028
755920	AF	2	Receipts on Corp Sec Tr ABS Coll Tr Ser.....	.....	2	3AM	144,539	102.396	130,323	127,273	129,500	129,500	129,500	.....	(1,268)	.....	.....	6.375	4.318	MN	1,037	8,114	06/06/2003	05/15/2017
755920	AG	0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....	.....	2	3AM	1,300,623	104.036	1,227,016	1,179,418	1,194,662	1,194,662	1,194,662	.....	(9,049)	.....	.....	6.500	4.914	FA	31,943	76,662	06/06/2003	08/01/2017
75903E	AA	7	Regional Diversified Fdg LBASS Combo Nt.....	.....	3	6FE	.....	.....	.....	5,150,745	5,150,745	5,150,745	5,150,745	.....	.....	.....	.....	2.070	.....	JAJO	.....	.....	03/22/2005	01/25/2036
76126C	BB	7	RACERS Tr ABS Ser 1997-S-7-1 Cl A1.....	.....	2.4	1FE	4,396,900	12.625	631,250	620,166	620,166	620,166	620,166	.....	(425,101)	.....	.....	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	809,557	105.375	870,214	825,826	822,655	822,655	822,655	.....	1,073	.....	.....	6.625	6.912	MN	6,991	54,711	06/12/2001	05/15/2018
76126C	GB	2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1.....	.....	2	2	909,582	105.375	1,032,380	979,720	966,650	966,650	966,650	.....	4,470	.....	.....	6.625	7.649	MN	8,294	64,906	12/14/1999	05/15/2018
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.....	.....	2	2	11,384,645	113.920	12,360,112	10,849,811	11,107,016	11,107,016	11,107,016	.....	(27,050)	.....	.....	7.052	6.414	MON	63,761	750,725	08/02/2004	11/10/2028
78442G	KW	5	SLM Student Loan Tr LBASS Ser 2004-1 Cl.....	.....	2	1FE	5,002,930	91.204	4,560,187	5,000,000	5,001,841	5,001,841	5,001,841	.....	(93)	.....	.....	1.070	1.069	JAJO	9,956	51,337	01/23/2004	07/25/2039
82454N	AA	6	Shiloh Texas Properties Ltd CTL.....	.....	2	1	7,986,768	109.900	8,281,715	7,535,682	7,700,847	7,700,847	7,700,847	.....	(31,061)	.....	.....	6.232	5.489	FA	177,413	469,624	08/16/2004	02/15/2020
82454N	AB	4	Shiloh Texas Properties Ltd CTL Ser B.....	.....	2	1	789,708	105.167	830,515	789,708	789,708	789,708	789,708	.....	.....	.....	.....	5.250	5.250	FA	15,663	41,460	08/30/2004	02/15/2020
844741	AM	0	Southwest Airlines Co ABS PTC Ser A4.....	.....	2	1FE	18,082	102.536	14,756	14,391	14,450	14,450	14,450	.....	(112)	.....	.....	9.150	5.499	JJ	658	1,317	12/13/2004	07/01/2016
844741	AS	7	Southwest Airlines Co ABS PTC Ser 1995-A.....	.....	2	1FE	7,870,240	103.187	7,160,677	6,939,501	7,018,141	7,018,141	7,018,141	.....	(40,307)	.....	.....	7.640	6.187	JJ	265,089	530,178	12/18/2008	01/01/2018
84474W	AA	8	Southwest Airlines Co ABS PTC Ser 1998-A.....	.....	2	1FE	188,651	103.102	180,513	175,082	182,022	182,022	182,022	.....	2,793	.....	.....	6.530	5.211	JJ	5,685	11,433	07/14/2004	07/02/2019
85231C	AA	3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....	.....	2	1	956,142	109.394	1,045,960	956,142	956,142	956,142	956,142	.....	.....	.....	.....	6.910	6.912	JJ	30,465	66,069	05/20/2002	01/15/2019
85231C	AB	1	St Louis Fed Office Bldg Tr CTL GSA Gtd.....	.....	2	1	1,332,963	103.953	1,385,661	1,332,963	1,332,963	1,332,963	1,332,963	.....	.....	.....	.....	5.272	5.330	MON	3,123	70,274	05/04/2009	01/13/2019
85430R	AA	9	Stanfield CLO Ltd CDO Combo Nt Mix Corp.....	.....	2	6*	.....	.....	.....	1,689,747	1,689,747	1,689,747	1,689,747	.....	.....	.....	.....	9.000	.....	JAJO	.....	.....	06/24/1999	07/15/2016
85746*	DX	5	State Street Bk & Tr Co ABS Sr Lev Lease.....	.....	2	2	5,970,889	106.086	6,334,272	5,970,889	5,970,889	5,970,889	5,970,889	.....	.....	.....	.....	6.840	6.835	JJ	171,305	408,409	10/20/2004	01/31/2019
861832	A#	0	Stonehenge Cap Fund NY LLC ABS Sr Struct.....	.....	2	1FE	41,882	102.250	42,824	41,882	41,882	41,882	41,882	.....	.....	.....	.....	8.424	8.510	MJSD	157	3,934	11/18/2005	12/15/2016
88322U	AA	7	Thatcher Park CLO LBASS Ser 2014-1A Cl A.....	E	2	1FE	50,000,000	99.025	49,512,690	50,000,000	50,000,000	50,000,000	50,000,000	.....	.....	.....	.....	1.787	1.791	JAJO	181,197	870,574	09/16/2014	10/20/2026
89655V	AA	0	Trinity Rail Leasing I LLC LBASS Ser 200.....	.....	2	1FE	2,588,343	104.981	2,717,263	2,588,343	2,588,343	2,588,343	2,588,343	.....	.....	.....	.....	5.640	5.707	MON	7,705	145,982	10/30/2003	10/12/2026
90216#	AA	5	Oakbrook Properties LLC CTL.....	.....	2	1	1,148,776	108.383	1,245,074	1,148,776	1,148,776	1,148,776	1,148,776	.....	.....	.....	.....	8.620	8.776	MON	3,576	101,096	09/18/2003	09/15/2018
90332U	AB	9	US Airways Pass-Thru Tr ABS Ser 1998-1B.....	.....	2	3FE	2,284,821	103.000	2,330,065	2,262,199	2,277,623	2,277,623	2,277,623	.....	(3,707)	.....	.....	7.350	7.128	JJ	69,742	166,272	12/05/2012	07/30/2019
90332U	AF	0	US Airways Pass-Thru Tr ABS 2nd Lien Ser.....	.....	2	3FE	2,813,069	106.500	2,833,020	2,660,112	2,758,024	2,758,024	2,758,024	.....	(27,563)	.....	.....	9.010	7.633	JJ	107,188	239,676	12/21/2012	07/20/2020
90781#	AH	5	Union Pacific RR ABS PTC Ser 2009-2.....	.....	2	1	1,192,412	101.811	1,214,004	1,192,412	1,192,412	1,192,412	1,192,412	.....	.....	.....	.....	4.090	4.090	FA	16,798	196,405	08/27/2009	08/27/2017
907831	AA	9	Union Pacific RR ABS PTC Ser 2001-1.....	.....	2	1FE	2,233,974	110.140	2,423,481	2,200,374	2,215,099	2,215,099	2,215,099	.....	(1,513)	.....	.....	6.630	6.322	JJ	62,406	145,885	07/18/2008	01/27/2022
907833	AH	0	Union Pacific RR ABS PTC Ser 1999-A.....	.....	2	1FE	338,094	113.690	384,380	338,094	338,094	338,094	338,094	.....	.....	.....	.....	7.600	7.600	JJ	12,776	25,695	06/22/1999	01/02/2020
907833	AJ	6	Union Pacific RR ABS PTC Ser 2000-1.....	.....	2	1FE	1,133,846	109.399	1,186,861	1,084,892	1,100,646	1,100,646	1,100,646	.....	(4,753)	.....	.....	8.000	7.034	JJ	41,226	86,791	12/18/2008	01/10/2021
90783V	AA	3	Union Pacific RR ABS PTC Ser 2005-1.....	.....	2	1	6,236,716	108.588	6,822,692	6,283,088	6,258,984	6,258,984	6,258,984	.....	3,529	.....	.....	5.082	5.184	JJ	158,766	319,232	02/12/2008	01/02/2029
908594	A*	5	Union Tank Car Co ABS Sr Sec Nt.....	.....	2	1	890,125	102.088	908,715	890,125	890,125	890,125	890,125	.....	.....	.....	.....	6.820	6.821	JD	5,059	60,707	06/13/2001	06/01/2016
91530#	AA	2	UPenn Building Lease Fin Trust CTL.....	.....	2	1	6,843,175	110.790	7,581,542	6,843,175	6,843,175	6,843,175	6,843,175	.....	.....	.....	.....	5.650	5.717	MON	17,184	386,639	12/23/2003	10/15/2024

SCHEDULE D - PART 1

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

E10.57

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				
				F	o	r	e	i	g	n	NAIC		Unrealized	Current Year's	Current Year's	Total Foreign			When	Admitted Amount	Amount Rec.	Acquired	Stated				
CUSIP Identification				Code	Bond	CHAR	Designation	Actual Cost	Rate Used to Obtain	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Other-Than-	Exchange	Rate of	Effective Rate of	Paid	Due & Accrued	During Year		Contractual				
				n	CHAR			Fair Value	Fair Value	Par Value	Carrying Value	Increase	Accretion	Recognized	B./A.C.V.								Maturity				
				n									(Decrease)										Date				
91736#	AA	4	United States of America BIA CTL GSA Gtd.....	..	2	1	8,135,579	110.106	9,020,286	8,192,372	8,166,662			2,712			5.730	5.811	MS	138,219	469,423	04/09/2003.	03/15/2024.				
91736#	AB	2	United States of America BIA CTL GSA Gtd.....	..	2	1	1,184,951	111.232	1,318,047	1,184,951	1,184,951						6.000	6.001	MS	20,934	71,097	04/07/2006.	03/15/2024.				
91737#	AA	3	United States Govt SS Ls FinTr CTL GSA G.....	..	2	1	21,089,826	103.663	21,927,005	21,152,296	21,136,390			4,370			4.704	4.792	MON	44,222	995,004	06/24/2003.	11/15/2018.				
91740#	AA	8	United States of America BIA-2 CTL Alber.....	..	2	1	24,600,310	111.622	27,459,417	24,600,310	24,600,310						5.760	5.830	MON	62,977	1,416,978	12/15/2004.	10/15/2025.				
91741@	AA	9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....	..	2	1	11,221,604	110.099	12,354,913	11,221,604	11,221,604						5.400	5.461	MON	26,932	605,967	10/18/2005.	12/15/2026.				
91821*	AA	4	Veteran Affairs Crown Point CTL Ls Fin T.....	..	2	1	12,387,035	112.974	13,994,097	12,387,035	12,387,035						5.620	5.686	MON	30,940	696,151	06/17/2010.	07/15/2031.				
91847*	AA	4	VA Evansville IN CTL Ls Fin Tr.....	..	2	1	19,453,207	108.095	21,028,028	19,453,207	19,453,207						4.950	5.001	MON	45,472	962,934	06/09/2011.	10/14/2031.				
91849@	AB	8	VA Wash Diener Bldg US Gov CTL Nt.....	..	2	1	8,160,135	101.663	8,295,845	8,160,135	8,160,135						4.171	4.207	MON	15,127	257,652	03/13/2015.	04/15/2032.				
92851@	AA	3	Vivendi SPC Tr CTL.....	..	2	2	1,422,604	109.371	1,555,922	1,422,604	1,422,604						6.630	6.722	MON	4,192	94,319	11/25/2002.	04/15/2022.				
949483	AB	7	WellesStreetLP USPostalCtf GSA CTL Parti.....	..	2	1	3,148,641	112.383	3,538,540	3,148,641	3,148,641						7.180	7.180	MN	28,887	226,072	11/22/1996.	11/15/2019.				
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	..	2	2	998,125	113.615	1,134,023	998,125	998,125						6.650	6.743	MON	5,531	66,375	07/28/2002.	08/01/2027.				
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	..	2	1	11,978,508	131.809	15,080,064	11,440,877	11,795,531			(16,733)			7.380	7.019	MON	37,526	844,337	07/30/2002.	05/15/2032.				
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	..	2	2	1,154,733	111.904	1,292,187	1,154,733	1,154,733						6.640	6.733	MON	4,473	76,674	10/09/2002.	10/10/2024.				
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	..	2	2	5,669,082	110.572	6,268,410	5,669,082	5,669,082						6.599	6.688	MON	31,175	374,103	02/26/2003.	11/01/2022.				
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1.....	..	2	2	3,929,353	110.090	3,829,277	3,478,325	3,621,192			(29,478)			7.660	5.868	MON	4,441	291,652	07/27/2006.	01/25/2023.				
96928*	EA	1	William Blair CTL CTL PTC Ser 2011-G.....	..	2	2	3,428,579	114.016	3,909,124	3,428,579	3,428,579						6.410	6.496	MON	9,768	219,772	04/28/2011.	01/15/2032.				
97181#	BU	6	Wilmington Tr Co ABS Nt Ser A-Minerals P.....	..	2	1	43,732	102.099	44,650	43,732	43,732						7.520	7.514	JJ	1,644	3,289	08/30/1995.	07/01/2017.				
97181#	CS	0	Wilmington Tr Co ABS Lease Nt Ser B-Poly.....	..	2	1	139,547	102.858	143,535	139,547	139,547						7.970	7.970	JJ	5,561	11,122	07/02/1996.	01/01/2017.				
97181#	CY	7	Wilmington Tr Co ABS Lease Nt-Polymers.....	..	2	1	270,768	105.459	285,549	270,768	270,768						8.010	8.007	JJ	10,844	21,689	09/20/1996.	07/01/2018.				
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	..	2	3	3,512,217	93.196	3,273,231	3,512,217	3,512,217						7.338	7.339	JJ	111,681	257,726	12/20/2002.	12/23/2022.				
001751	AA	4	American Money Mgmt Corp CLO Ser 2015-17.....	F	2	1FE	29,970,000	99.061	29,718,348	30,000,000	29,970,236			236			2.112	2.137	MON	38,093		11/13/2015.	11/15/2027.				
001751	AC	0	American Money Mgmt Corp CLO Ser 2015-17.....	F	2	1FE	6,956,600	99.105	6,937,345	7,000,000	6,956,938			338			2.662	2.774	FMAN	11,386		11/13/2015.	11/15/2027.				
01448T	AD	6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A Cl.....	R	2	6FE	4,195,560	55.000	5,911,160	10,747,564	4,195,560						2.243	26.815	MJSD	6,027	210,420	09/30/2009.	12/23/2034.				
01448Y	AE	3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl.....	R	2	6FE	652,794	13.000	729,166	5,608,967	652,794						2.093	77.837	MJSD	2,935	100,152	12/23/2015.	07/23/2035.				
01449C	AK	6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 8A Cl.....	R	2	6FE	1,915,748	45.623	4,892,065	10,722,805	1,915,748						1.943	50.171	MJSD	5,209	177,320	01/01/2010.	12/23/2035.				
01449W	AB	2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C.....	R	2	2AM	5,000,000	56.000	2,800,000	5,000,000	5,000,000						1.093	1.095	MJSD	1,366	39,594	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	54.000	2,671,629	4,947,460	4,946,072			1,890			1.243	1.316	MJSD	1,538	46,702	02/28/2006.	09/23/2036.				
12657@	AA	7	Calittum I CTL Nt.....	R	2	1	16,386,742	101.878	16,694,404	16,386,742	16,386,742						4.130	4.151	JAJO	169,193	676,772	03/30/2012.	04/01/2027.				
26249B	AA	9	Dryden Sr Loan Fund CLO Ser 2013-30A Cl.....	F	2	1FE	29,837,250	98.770	29,630,964	30,000,000	29,870,000			12,044			1.571	1.658	FMAN	61,511	461,361	09/12/2013.	11/15/2025.				
26249B	AC	5	Dryden Sr Loan Fund CLO Ser 2013-30A Cl.....	F	2	1FE	1,993,340	98.336	1,966,730	2,000,000	1,994,708			492			2.071	2.128	FMAN	5,406	40,869	09/12/2013.	11/15/2025.				
26249G	AA	8	Dryden Sr Loan Fund CLO Ser 2014-33A Cl.....	F	2	1FE	9,000,000	99.499	8,954,888	9,000,000	9,000,000						1.801	1.804	JAJO	35,110	158,945	04/09/2014.	07/15/2026.				
26249G	AB	6	Dryden Sr Loan Fund CLO Ser 2014-33A Cl.....	F	2	1FE	5,959,500	97.846	5,870,746	6,000,000	5,965,680			3,000			2.321	2.438	JAJO	30,167	137,596	04/09/2014.	07/15/2026.				
26249Q	AC	2	Dryden Sr Loan Fund CLO Ser 2015-38A Cl.....	F	2	1FE	40,000,000	98.961	39,584,580	40,000,000	40,000,000						1.751	1.754	JAJO	166,988	303,238	03/25/2015.	07/15/2027.				
39807K	AR	9	Greylock Synthetic CDO CDO Ser 2006-2A C.....	R	2	3AM	20,000,000	103.040	20,608,000	20,000,000	20,000,000						6.797	6.799	MS	381,387	1,355,624	12/18/2006.	03/20/2017.				
55312H	AE	9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt.....	R	2	6FE	10,277,228	39.000	7,205,250	18,475,000	7,205,250			(461,875)			6.083	11.577	MJSD	93,645	1,123,742	09/30/2009.	12/01/2035.				
55953R	AC	5	Magnetite CLO Ltd CLO Ser 2015-16A Cl B.....	F	2	1FE	30,000,000	100.000	30,000,000	30,000,000	30,000,000						2.565	2.572	JAJO	29,927		12/03/2015.	01/18/2028.				
74040S	AA	3	Preferred Term Sec Ltd XIII LBASS Residu.....	R	2,3	6*				1,917,164							3.822		MJSD			05/06/2005.	03/24/2034.				
74040T	AC	7	Preferred Term Sec Ltd IV LBASS Mezz Nt.....	R	2	1AM	121,057	106.880	391,162	365,982	121,057						2.768	11.571	MJSD	253	9,402	09/30/2009.	12/23/2031.				
74040X	AC	8	Preferred Term Sec Ltd IX LBASS Mezz Nt.....	R	2	6FE	5,846,693	16.110	1,208,250	7,500,000	1,208,250			(31,500)			2.126	3.534	JAJO	38,979	157,489	10/11/2006.	04/03/2033.				
74040Y	AG	7	Preferred Term Sec Ltd LBASS X Residual.....	R	2,3	6*				244,545							3.074		JAJO			04/01/2005.	07/03/2033.				
74041A	AA	1	Preferred Term Sec XIII LBASS Fit Rt Nt.....	R	2	1FE	5,322,650	95.060	6,528,659	6,867,935	5,501,259			60,313			1.076	3.545	MJSD	1,642	57,988	12/11/2012.	03/24/2034.				
74041A	AG	8	Preferred Term Sec XIII LBASS Nt Fx-to-F.....	R	2	6FE	2,677,653	15.030	751,500	5,000,000	751,500			189,500			2.096	34.019	MJSD	2,329	93,925	09/27/2006.	03/24/2034.				

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 Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
74041C	AB	5	Preferred Term Sec Ltd XV LBASS Nt Ser A.....	R	2	1AM		6,694,493	67.820	5,086,500	7,500,000	6,694,493						1.113	2.882	MJSD..	695	66,201	09/14/2007..	09/26/2034.	
74041E	AC	9	Preferred Term Sec Ltd XVI LBASS Mezz N.....	R	2	6FE		282,222	0.520	28,267	5,436,007	28,267	(148,994)					1.512	68.542	MJSD..	2,055	111,234	12/23/2015.	03/23/2035.	
74041W	AA	3	Preferred Term Sec XI LBASS Sec Nt.....	R	2	1FE		6,892,923	97.170	8,930,471	9,190,564	7,158,444						1.176	4.096	MJSD..	2,401	86,917	11/29/2012.	09/24/2038.	
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt Cl A.....	R	2	1FE		9,022,626	100.140	10,540,158	10,525,422	9,181,494						1.392	2.441	MJSD..	4,070	126,306	10/02/2012.	03/22/2030.	
74042E	AB	0	Preferred Term Sec Ltd LBASS Sr Nt Ser A.....	R	2	1AM		7,062,256	80.040	6,403,200	8,000,000	7,062,256						1.018	3.000	MJSD..	2,036	63,490	09/14/2007.	06/23/2035.	
74042E	AC	8	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....	R	2	1AM		1,420,943	1.580	30,260	1,915,204	1,420,943						1.318	14.728	MJSD..	631	21,026	06/16/2006.	06/23/2035.	
74042E	AD	6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....	R	2	6FE					6,935,595		48,824					1.918		MJSD..	3,325	(60,566)	07/13/2006.	06/23/2035.	
74042H	AA	5	Preferred Term Sec Ltd LBASS XIX Fit Rt.....	R	2	1FE		2,236,466	92.980	3,465,777	3,727,443	2,400,964			45,278			0.862	5.441	MJSD..	893	23,944	06/27/2012.	12/22/2035.	
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt Cl B.....	R	2	5AM		4,732,411	22.220	1,051,229	4,731,002	4,731,065			(6)			1.112	1.110	MJSD..	1,461	42,382	05/10/2007.	12/22/2035.	
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....	R	2	1FE		2,941,022	93.500	2,749,855	2,941,022	2,941,022						0.862	0.863	MJSD..	704	18,892	04/23/2007.	03/22/2038.	
74042M	AA	4	Preferred Term Sec Ltd LBASS XXII Nt Cl.....	R	2	1FE		5,165,425	93.400	4,824,507	5,165,425	5,165,425						0.852	0.853	MJSD..	1,222	32,657	05/24/2007.	09/22/2036.	
74042T	AC	5	Preferred Term Sec Ltd LBASS XIX Fit Rt.....	R	2	1AM		8,320,373	86.900	8,064,409	9,280,103	8,320,373						0.912	2.147	MJSD..	2,351	64,317	09/14/2007.	12/22/2037.	
74042V	AA	4	Preferred Term Sec Ltd LBASS XVII Residu.....	R	2,3	6*					1,451,177							3.743		MJSD..			04/01/2005.	06/23/2035.	
74042W	AB	0	Preferred Term Sec Ltd XVIII LBASS Nt Cl.....	R	2	1AM		7,734,554	77.490	6,735,480	8,692,063	7,734,554						0.998	4.278	MJSD..	2,168	67,303	09/14/2007.	09/23/2035.	
74042W	AC	8	Preferred Term Sec Ltd XVIII LBASS Nt Cl.....	R	2	5AM		15,037,109	8.880	1,329,306	14,969,664	14,972,747				(134)		1.268	1.211	MJSD..	4,744	156,888	01/19/2007.	09/23/2035.	
74042W	AD	6	Preferred Term Sec Ltd XVIII LBASS Nt Cl.....	R	2	6FE		3,611,710			8,047,224		(211,254)					1.868	28.402	MJSD..	3,758	164,729	06/23/2015.	09/23/2035.	
74043A	AD	3	Preferred Term Sec Ltd LBASS XXIII Nt Cl.....	R	2	1FE		2,582,995	92.740	2,512,897	2,709,615	2,615,322			3,136			0.822	1.007	MJSD..	619	16,307	09/27/2007.	12/22/2036.	
74137W	AA	8	Preferred Term Sec Ltd V ABS Combo Nt PT.....	R	2,3	6*					61,371							3.074		JAJO..			03/14/2002.	04/03/2032.	
741382	AA	3	Preferred Term Sec Ltd XV ABS Combo Nt P.....	R	2,3	1AM		3,286,340	61.002	3,500,814	5,738,891	3,286,340						2.603	6.806	MJSD..	2,075	29,129	09/15/2004.	09/26/2034.	
74138N	AA	7	Preferred Term Sec Ltd XIX ABS Combo Nt.....	R	2	6*		3,309,847	10.562	841,500	7,967,321	841,500			83,181			1.112	20.746	MJSD..	1,969	51,536	07/17/2006.	12/22/2036.	
74138P	AA	2	Preferred Term Sec Ltd XVIII LBASS Combo.....	R	2	6*		2,608,219	4.631	300,114	6,480,358	300,114			32,883			1.262	18.695	MJSD..	2,045	43,949	07/17/2006.	09/23/2035.	
75903A	AD	9	Regional Diversified Fdg LBASS Sr Nt Ser.....	R		6FE					17,527,186							1.640	13,343,749.867	JAJO..			04/25/2012.	01/25/2036.	
89234C	AC	8	TPREF Funding Ltd Fltg Rate LBASS Mezz N.....	R	2	6FE		3,004,746	26.529	2,783,165	10,491,029	2,783,165	(154,323)					2.171	76.153	JAJO..	49,337		09/23/2005.	10/15/2032.	
89234N	AB	6	TPREF Funding Ltd LBASS Mezz Nt Ser 2A C.....	R	2	6FE		6,657,410	41.000	7,380,000	18,000,000	5,384,328	(625,000)					2.212	42.412	FMAN..	50,867	386,060	09/30/2009.	11/15/2032.	
89708B	AE	3	TROP CDO Corp Tr LBASS Mezz Nt PTP.....	R	2	6FE			0.250	25,000	10,000,000							1.601		JAJO..			07/15/2036.		
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....										2,249,778,592	XXX	2,258,148,239	2,376,926,508	2,223,339,775	(1,278,558)	(555,975)	0	0	XXX	XXX	XXX	11,463,874	69,067,399	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....										24,979,861,402	XXX	25,078,278,490	24,769,501,070	24,736,692,654	(4,866,027)	(43,715,943)	1,507,918	(36,102,532)	XXX	XXX	XXX	269,692,571	1,035,750,036	XXX	XXX
Hybrid Securities - Issuer Obligations																									
313400	62	4	FHLMC Perp Pfd.....	LS		1	6FE		117,000	3.400	1,020,000	7,500,000	117,000											02/01/2008.	01/01/2049.
313586	75	2	FNMA Pfd.....	LS		1	6FE		207,000	3.500	2,100,000	15,000,000	207,000											02/01/2008.	01/01/2049.
06738C	82	8	Barclays Bank PLC Pref Nt.....	R		1	3FE		5,000,000	109.375	5,468,750	5,000,000	5,000,000					6.278	6.278	JD.....	13,951	313,900	06/01/2005.	01/01/2049.	
677879	CE	6	Oil Insurance Ltd Fx-to-Fit Sr Nt.....	R			2FE		32,184,446	88.000	27,878,400	31,680,000	31,680,001			(1)		3.585	7.634	MJSD..	6,310	1,052,123	03/16/2007.	12/31/2049.	
4299999. Hybrid Securities - Issuer Obligations.....										37,508,446	XXX	36,467,150	59,180,000	37,004,001	0	(1)	0	0	XXX	XXX	XXX	20,261	1,366,023	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																									
01039X	AA	8	Alabama Power Cap Tr V LBASS Fx-to-Fit G.....			1	1FE		22,067,380	95.703	21,054,748	22,000,000	22,000,000					3.426	3.426	JAJO..	192,589	749,796	05/10/2007.	10/01/2042.	
17305H	AA	6	Citigroup Capital ABS Nt.....				5AM		10,233,150	122.204	10,387,332	8,500,000	9,993,316			(34,569)		7.625	6.124	JD.....	54,010	648,125	04/20/2007.	12/01/2036.	
493739	AC	0	Kiawah Issuer Tr ABS Principal Units.....	@		2		1,009,221	52.546	3,189,022	6,069,000	3,939,642			337,108				9.148	N/A.....			10/10/2000.	10/30/2020.	
493739	AF	3	Kiawah Issuer Tr ABS Principal Units.....	@		2	1	646,193	93.089	3,956,290	4,250,000	1,422,803							9.533	N/A.....			10/10/2000.	12/31/2020.	
493739	AG	1	Kiawah Issuer Tr ABS Principal Units.....	@		2	1	636,596	54.363	2,310,437	4,250,000	1,396,854							9.491	N/A.....			10/10/2000.	03/31/2021.	
493739	AH	9	Kiawah Issuer Tr ABS Principal Units.....	@		2	1	805,977	56.081	2,025,935	3,612,500	805,977							13.591	N/A.....			10/10/2000.	11/27/2020.	
493739	AJ	5	Kiawah Issuer Tr ABS Stripped Perp Fltg.....	@		2		849,826	91.795	5,851,916	6,375,000	3,873,706			367,350				10.216	N/A.....			10/10/2000.	12/31/2020.	
493739	AK	2	Kiawah Issuer Tr ABS Stripped Perp Fltg.....	@		2	1	567,820	54.716	2,325,442	4,250,000	2,617,192			249,922				10.293	N/A.....			10/10/2000.	10/30/2020.	
493739	AL	0	Kiawah Issuer Tr ABS Principal Units.....	@		2	1	986,306	54.535	3,244,846	5,950,000	2,107,966							9.169	N/A.....			10/10/2000.	10/27/2020.	

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	F o r e i g n	Bond CHAR	NAIC Desig- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
493739	AM	8	Kiawah Issuer Tr ABS Stripped Perp Fltg.....	@	..	2	1	.....	684,766	60.157	2,556,653	4,250,000	2,706,340	.....	.....233,585	.....	.....	.....	.....	9.233	N/A.....	.....	.....	10/10/2000.	12/31/2020.
493739	AN	6	Kiawah Issuer Tr ABS Stripped Perp Fltg.....	@	..	2	2	.....	1,501,543	54.593	5,452,495	9,987,500	6,290,201	.....	.....564,847	.....	.....	.....	.....	9.634	N/A.....	.....	.....	10/10/2000.	11/30/2020.
493739	AP	1	Kiawah Issuer Tr ABS Stripped Perp Fltg.....	@	..	2	1	.....	550,584	51.879	3,307,311	6,375,000	3,507,098	.....	.....401,596	.....	.....	.....	.....	12.539	N/A.....	.....	.....	10/10/2000.	11/30/2020.
493739	AQ	9	Kiawah Issuer Tr ABS Principal Units.....	@	..	2	1	.....	179,321	51.998	1,104,954	2,125,000	1,155,882	.....	.....133,158	.....	.....	.....	.....	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	120.161	6,008,065	5,000,000	4,988,220	.....	.....586	.....	.....	.....	.....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	2	.....	1,727,719	36.639	9,031,503	24,650,000	1,727,719	.....	.....	.....	.....	.....	.....	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	35.339	12,165,605	34,425,000	2,668,626	.....	.....	.....	.....	.....	.....	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	33.997	8,813,767	25,925,000	6,451,505	.....	.....624,281	.....	.....	.....	.....	10.441	N/A.....	.....	.....	06/29/1999.	08/31/2029.
749769	AA	3	Rabobank Cap Fd Tr III ABS Perpetual NC.....	LS	..	1	2FE	.....	19,316,300	101.625	20,325,000	20,000,000	19,358,611	.....	.....6,112	.....	.....	.....	.....5.254	5.461	JD.....	2,919	1,053,213	10/05/2007.	12/31/2049.
787048	AB	3	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1AM	.....	596,726	60.137	2,146,878	3,570,000	596,726	.....	.....	.....	.....	.....	.....	18.113	N/A.....	.....	.....	05/19/1999.	07/24/2019.
787048	AC	1	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1AM	.....	1,400,654	58.148	2,698,627	4,641,000	1,400,654	.....	.....	.....	.....	.....	.....	11.552	N/A.....	.....	.....	05/19/1999.	08/30/2019.
787048	AD	9	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1AM	.....	1,102,309	59.788	2,347,857	3,927,000	1,102,309	.....	.....	.....	.....	.....	.....	12.576	N/A.....	.....	.....	05/19/1999.	05/31/2019.
787048	AE	7	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1AM	.....	687,225	59.034	1,475,257	2,499,000	687,225	.....	.....	.....	.....	.....	.....	12.477	N/A.....	.....	.....	05/19/1999.	08/30/2019.
787048	AF	4	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1AM	.....	1,172,745	59.069	4,217,500	7,140,000	1,172,745	.....	.....	.....	.....	.....	.....	18.438	N/A.....	.....	.....	05/19/1999.	06/27/2019.
787048	AG	2	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1AM	.....	1,186,240	59.992	4,283,404	7,140,000	1,186,240	.....	.....	.....	.....	.....	.....	18.458	N/A.....	.....	.....	05/19/1999.	05/31/2019.
787048	AH	0	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1FE	.....	1,625,832	57.997	3,012,578	5,194,350	1,625,832	.....	.....	.....	.....	.....	.....	11.380	N/A.....	.....	.....	05/19/1999.	06/28/2019.
787048	AK	3	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1FE	.....	373,388	57.550	1,232,716	2,142,000	867,744	.....	.....	.....	.....	.....	.....	8.735	N/A.....	.....	.....	05/19/1999.	10/25/2019.
787048	AL	1	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1AM	.....	662,092	60.102	2,360,205	3,927,000	662,092	.....	.....	.....	.....	.....	.....	17.992	N/A.....	.....	.....	05/19/1999.	07/31/2019.
787048	AM	9	Saguaro Issuer Tr ABS Principal Units.....	@	..	2	1AM	.....	1,221,568	60.296	7,318,725	12,138,000	1,221,497	.....	.....	.....	.....	.....	.....	23.304	N/A.....	.....	.....	05/19/1999.	08/30/2019.
4599999 Hybrid Securities - Other Loan-Backed and Structured Securities.....									80,644,771	XXX	154,205,068	250,312,350	107,534,722	0	2,883,976	0	0	XXX	XXX	XXX	266,462	2,832,384	XXX	XXX	
4899999 Total - Hybrid Securities.....									118,153,217	XXX	190,672,218	309,492,350	144,538,723	0	2,883,975	0	0	XXX	XXX	XXX	286,723	4,198,407	XXX	XXX	
Parent, Subsidiaries & Affiliates - Issuer Obligations																									
63873@	AE	0	Nationwide Advantage Mtg Nt.....	.....	..	.....2	1	.....	14,294,011	...100.000	14,294,011	14,294,011	14,294,011	.....	.....	.....	.....	.....	.....5.570	5.570	MN.....	99,522	796,176	11/15/2013.	11/16/2019.
4999999 Parent, Subsidiaries & Affiliates - Issuer Obligations.....									14,294,011	XXX	14,294,011	14,294,011	14,294,011	0	0	0	0	XXX	XXX	XXX	99,522	796,176	XXX	XXX	
5599999 Total - Parent, Subsidiaries & Affiliates.....									14,294,011	XXX	14,294,011	14,294,011	14,294,011	0	0	0	0	XXX	XXX	XXX	99,522	796,176	XXX	XXX	
Totals																									
7799999 Total - Issuer Obligations.....									22,223,376,015	XXX	22,679,695,976	21,963,073,220	22,161,595,005	(201,205)	(25,976,795)	930,099	(36,102,532)	XXX	XXX	XXX	276,089,779	957,239,552	XXX	XXX	
7899999 Total - Residential Mortgage-Backed Securities.....									2,774,778,187	XXX	2,872,358,562	2,893,126,903	2,770,503,013	(3,386,264)	(459,650)	577,819	0	XXX	XXX	XXX	10,078,843	121,453,315	XXX	XXX	
7999999 Total - Commercial Mortgage-Backed Securities.....									1,322,762,493	XXX	1,342,727,724	1,305,024,113	1,319,233,648	0	(2,634,819)	0	XXX	XXX	XXX	4,729,580	53,399,388	XXX	XXX		
8099999 Total - Other Loan-Backed and Structured Securities.....									2,411,422,762	XXX	2,501,977,520	2,708,003,858	2,411,764,198	(1,278,558)	2,237,694	0	XXX	XXX	XXX	12,921,348	76,545,582	XXX	XXX		
8399999 Grand Total - Bonds.....									28,732,339,457	XXX	29,396,759,782	28,869,228,094	28,663,095,864	(4,866,027)	(26,833,570)	1,507,918	(36,102,532)	XXX	XXX	XXX	303,819,550	1,208,637,837	XXX	XXX	

E10.59

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		
				Code	Foreign					Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.			NAIC Designation	Date Acquired
CUSIP Identification	Description			Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
78412J	20	5	SFA CABS II CDO Pfd.....	...	...	4,500.000	1,000.00												0		...P6UZ*	03/07/2012.
86358X	20	3	SFA ABS CDO III LTD Pfd.....	...	R	2,734.000	1,000.00												0		...P6UFE	03/07/2012.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....									0	XXX	0	0	0	0	0	0	0	0	0	0	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							
						F or ei gn						Rate per Share Used to Obtain Fair Value	Fair Value			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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired					
CUSIP Identification			Description										Code		Number of Shares	Book/Adjusted Carrying Value													
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																													
300439	20	5	Everyware Global Inc Com.....												120,169,000	871,225	7.250	871,225	1,133,392			(262,167)		(262,167)		L	06/02/2015.		
31340#	00	1	Federal Home Loan Bank Com.....										RF....		705,817,000	70,581,700	100.000	70,581,700	70,581,700	2,498,425				0		U	12/18/2015.		
55303C	2#	7	MGM Com.....										R....		210,354,000	16,092,081	76.500	16,092,081	5,160,649			736,239		736,239		A	12/20/2010.		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....															87,545,006	XXX	87,545,006	76,875,741	0	2,498,425	0	474,072	0	474,072	0	474,072	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																													
63866#	10	7	Nationwide Life & Annuity Ins.....												66,000,000	735,046,660	11,137.071	735,046,660	1,283,340,260			(175,575,911)		(175,575,911)		K	12/21/2015.		
63866@	10	9	Nationwide Investment Serv.....												5,000,000	1,303,875	260.775	1,303,875	1,029,728			(45,022)		(45,022)		K	04/05/1996.		
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....															736,350,535	XXX	736,350,535	1,284,369,988	0	0	0	(175,620,933)	0	(175,620,933)	0	XXX	XXX		
Common Stocks - Mutual Funds																													
000000	00	0	Nationwide Fin Services Inc Var Ann Sele.....												15,000,000	8,869	0.591	8,869	15,000			(2,017)		(2,017)		L	12/26/2002.		
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....												1,000,000	210	0.210	210	1,000			(96)		(96)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....												1,000,000	225	0.225	225	1,000			(112)		(112)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....												1,000,000	118	0.118	118	1,000			(25)		(25)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....												1,000,000	1,414	1.414	1,414	1,000			35		35		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....												1,000,000	1,261	1.261	1,261	1,000			(29)		(29)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,187	1.187	1,187	1,000			153		153		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,072	1.072	1,072	1,000			(5)		(5)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,097	1.097	1,097	1,000			(6)		(6)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,271	1.271	1,271	1,000			(21)		(21)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,276	1.276	1,276	1,000			(15)		(15)		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			(12)		(12)		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			(12)		(12)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,244	1.244	1,244	1,000			(13)		(13)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,264	1.264	1,264	1,000			(10)		(10)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,357	1.357	1,357	1,000			(13)		(13)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,354	1.354	1,354	1,000			(11)		(11)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,316	1.316	1,316	1,000			(14)		(14)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,157	1.157	1,157	1,000			117		117		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,051	1.051	1,051	1,000			(4)		(4)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,094	1.094	1,094	1,000			6		6		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,241	1.241	1,241	1,000			(12)		(12)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,229	1.229	1,229	1,000			(14)		(14)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,236	1.236	1,236	1,000			(15)		(15)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,226	1.226	1,226	1,000			(12)		(12)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,219	1.219	1,219	1,000			(14)		(14)		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			(13)		(13)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,289	1.289	1,289	1,000			(13)		(13)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,259	1.259	1,259	1,000			(9)		(9)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,249	1.249	1,249	1,000			(9)		(9)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,227	1.227	1,227	1,000			213		213		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,081	1.081	1,081	1,000			(3)		(3)		L	12/28/2005.		
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....												1,000,000	1,085	1.085	1,085	1,000			(7)		(7)		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			(10)		(10)		L	12/28/2005.		

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1			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 Identification				F or ei gn	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
000000 00 0	Nationwide Fin Services Inc NISC Acct 11.....				1,000.000	1,204	1.204	1,204	1,000				(14)		(14)		L	12/28/2005.
000000 00 0	Nationwide Fin Services Inc NISC Acct 11.....				1,000.000	1,210	1.210	1,210	1,000				(13)		(13)		L	12/28/2005.
000000 00 0	Nationwide Fin Services Inc NISC Acct 11.....				1,000.000	1,171	1.171	1,171	1,000				(17)		(17)		L	12/28/2005.
000000 00 0	Nationwide Fin Services Inc NISC Acct 11.....				1,000.000	1,183	1.183	1,183	1,000				(11)		(11)		L	12/28/2005.
000000 00 0	Nationwide Fin Services Inc NISC Acct 11.....				1,000.000	1,169	1.169	1,169	1,000				(11)		(11)		L	12/28/2005.
000000 00 0	Nationwide Fin Services Inc NISC Acct 11.....				1,000.000	1,226	1.226	1,226	1,000				(8)		(8)		L	12/28/2005.
000000 00 0	Nationwide Fin Services Inc NISC Acct 11.....				1,000.000	1,230	1.230	1,230	1,000				(9)		(9)		L	12/28/2005.
000000 00 0	Nationwide Fin Services Inc NISC Acct 11.....				1,000.000	1,280	1.280	1,280	1,000				(11)		(11)		L	12/28/2005.
9299999. Total - Common Stocks - Mutual Funds.....					55,829	XXX		55,829	56,000	0	0	0	(2,116)	0	(2,116)	0	XXX	XXX
9799999. Total - Common Stock.....					823,951,370	XXX		823,951,370	1,361,301,729	0	2,498,425	0	(175,148,977)	0	(175,148,977)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....					823,951,370	XXX		823,951,370	1,361,301,729	0	2,498,425	0	(175,148,977)	0	(175,148,977)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$. 70,581,700.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828 M8 0	U S Treasury Nt 2.000% 11/30/22.....				12/14/2015.....	UBS Warburg London.....		225,370	225,000	209
0599999	Total - Bonds - U.S. Government.....							225,370	225,000	209
Bonds - All Other Government										
000000 00 0	Provincia de Buenos Aires Sr Nt.....			F.....	06/11/2015.....	Taxable Exchange.....		933,885	986,159	545
040114 GL 8	Argentina (Republic of) Sr Nt Ser NY.....			F.....	08/10/2015.....	Direct.....		1,983,162	1,962,853	
1099999	Total - Bonds - All Other Government.....							2,917,047	2,949,012	545
Bonds - U.S. States, Territories and Possessions										
745145 UZ 3	Puerto Rico Comwlth GO Ref Pub Impt.....				03/19/2015.....	Nationwide Mutual.....		258,725	250,000	2,979
1799999	Total - Bonds - U.S. States, Territories & Possessions.....							258,725	250,000	2,979
Bonds - U.S. Special Revenue and Special Assessment										
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45.....				09/16/2015.....	Morgan/JP/Securities - Bonds.....		101,650,365	98,376,279	124,337
31394B DH 4	FNMA REMIC Ser 2004-78 CI Z.....				03/01/2015.....	Interest Capitalization.....		224,990	224,990	
31394B FS 8	FNMA REMIC Ser 2004-79 CI ZD.....				12/01/2015.....	Interest Capitalization.....		1,301,798	1,301,798	
31395X MD 4	FHLMC REMIC Ser 3025 CI ZC.....				03/01/2015.....	Interest Capitalization.....		151,841	151,841	
31395X WS 0	FHLMC REMIC Ser 3019 CI ZQ.....				09/01/2015.....	Interest Capitalization.....		3,683,412	3,683,412	
31396T QY 2	FHLMC REMIC Ser 3174 CI PZ.....				08/01/2015.....	Interest Capitalization.....		678,164	678,164	
452024 GT 3	Illinois Mun Elec Agy Supp Rev Bld Amer.....				07/16/2015.....	Citigroup.....		9,252,560	8,000,000	258,098
463632 4P 1	Irvin Ranch CA Wtr Dist Rev Taxable Ser.....				09/25/2015.....	Raymond James & Assoc Inc.....		10,601,910	8,250,000	226,114
485429 Z5 6	Kansas St Dev Fin Auth Rev Txbl Ser H.....				08/13/2015.....	Wells Fargo.....		4,160,814	4,200,000	
485429 Z7 2	Kansas St Dev Fin Auth Rev Txbl Ser H.....				09/16/2015.....	Various.....		44,278,958	44,625,000	19,622
592098 G6 8	Nashville & D Cnty TN Rev Recov Zone Eco.....				01/08/2015.....	Raymond James & Assoc Inc.....		13,877,800	10,000,000	22,310
59333A MC 2	Miami-Dade Cnty FL Ed Fac Rev Txbl Ref U.....				10/01/2015.....	Barclays Capital.....		23,100,200	23,000,000	
65819W AJ 2	North Carolina Estn Mun Pr Rev Ref.....				07/16/2015.....	Merrill Lynch.....		10,000,000	10,000,000	
73358W XQ 2	Port Auth NY & NJ Rev Txbl Consol Ser 19.....				10/09/2015.....	Wells Fargo.....		26,300,000	26,300,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							249,262,812	238,791,484	650,481
Bonds - Industrial and Miscellaneous										
000000 00 0	Steiner US Holdings Inc Term Ln First Ou.....				12/09/2015.....	Wells Fargo.....		3,750,000	3,750,000	
000000 00 0	Steiner US Holdings Inc Term Ln Last Out.....				12/09/2015.....	Wells Fargo.....		6,250,000	6,250,000	
001192 AL 7	AGL Capital Corp Sr Nt.....				11/17/2015.....	Wells Fargo.....		3,568,176	3,550,000	764
00164M AC 7	ALM Loan Funding CLO Ser 2015-12A CI A1.....			E.....	01/23/2015.....	Morgan Stanley & Co Inc.....		25,929,800	26,000,000	
00164M AE 3	ALM Loan Funding CLO Ser 2015-12A CI A2A.....				01/23/2015.....	Morgan Stanley & Co Inc.....		14,000,000	14,000,000	
00176J AA 4	American Money Mgmt Corp CLO Ser 201516A.....			E.....	04/10/2015.....	Jeffries & Co Inc.....		30,000,000	30,000,000	
00287Y AQ 2	ABBVIE Inc Sr Nt 3.600% 05/14/25.....				05/05/2015.....	Bank of America BISD Dealer.....		21,961,500	22,000,000	
00287Y AS 8	ABBVIE Inc Sr Nt 4.700% 05/15/45.....				11/10/2015.....	Various.....		18,086,475	18,500,000	50,199
01959L AA 0	Allina Health System Nt.....				10/08/2015.....	Various.....		16,515,010	16,350,000	19,133
023608 AG 7	Ameren Corp Sr Nt 3.650% 02/15/26.....				11/24/2015.....	Various.....		30,112,334	30,075,000	12,821
02361D AQ 3	Ameren Illinois Co 1st Mtg.....				12/07/2015.....	BNP Paribas Securities.....		990,010	1,000,000	
02665W AZ 4	American Honda Finance Sr Nt.....				09/21/2015.....	Merrill Lynch.....		25,983,100	26,000,000	
030360 AA 9	American University Sr Nt.....				03/10/2015.....	Morgan/JP/Securities - Bonds.....		10,000,000	10,000,000	
03040W AM 7	American Water Cap Corp Sr Nt.....				08/19/2015.....	Various.....		39,629,059	39,800,000	10,201
03073E AN 5	AmerisourceBergen Corp Sr Nt.....				06/09/2015.....	US Bancorp.....		4,147,380	4,500,000	59,500
031162 BZ 2	Amgen Inc Sr Nt 4.400% 05/01/45.....				06/09/2015.....	Bank of America BISD Dealer.....		9,330,600	10,000,000	50,111
03305@ AB 0	Anchor Hocking Exit Term Ln Nt 1.....				06/02/2015.....	Tax Free Exchange.....		614,890	627,276	
03765L AA 0	Apidos CLO CLO Series 2015-20A CI A1.....			E.....	01/21/2015.....	Credit Suisse First Boston.....		50,000,000	50,000,000	
03765X AB 2	Apidos CDO CLO Ser 2015-22A CL A1.....				09/16/2015.....	Bank of America BISD Dealer.....		16,979,600	17,000,000	
03765X AC 0	Apidos CDO CLO Ser 2015-22A CI A2A.....				09/16/2015.....	Bank of America BISD Dealer.....		5,957,400	6,000,000	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
039483	BE	1	Archer-Daniels-Midland Co Sr Nt.....		09/18/2015.....	Citigroup.....		44,505,421	41,991,000	936,277
044209	AF	1	Ashland Inc Nt 4.750% 08/15/22.....		01/29/2015.....	Citigroup.....		3,841,063	3,775,000	83,679
044209	AK	0	Ashland Inc Sr Nt 3.875% 04/15/18.....		09/16/2015.....	Various.....		3,090,000	3,000,000	49,837
05348E	AV	1	AvalonBay Communities Inc Sr Nt.....		05/06/2015.....	Deutsche Bank Securities.....		8,983,980	9,000,000	
05348E	AW	9	AvalonBay Communities Inc Sr Nt.....		11/04/2015.....	Wells Fargo.....		4,983,700	5,000,000	
05531F	AU	7	BB&T Corp Sr Mt Nt 2.625% 06/29/20.....		06/22/2015.....	Deutsche Bank Securities.....		19,988,800	20,000,000	
056162	AA	8	Babson CLO Ltd CLO Ser 2015-IA Cl A.....		04/01/2015.....	Morgan/JP/Securities - Bonds.....		20,000,000	20,000,000	
057224	AZ	0	Baker Hughes Inc Sr Nt.....		11/24/2015.....	Stifel Nicolaus & Co Villanova.....		2,997,217	2,950,000	29,184
058498	AR	7	Ball Corp Nt 5.000% 03/15/22.....		05/06/2015.....	Various.....		8,860,000	8,500,000	67,292
058498	AS	5	Ball Corp Sr Nt 4.000% 11/15/23.....		04/29/2015.....	Morgan/JP/Securities - Bonds.....		4,951,250	5,000,000	90,556
058498	AT	3	Ball Corp Sr Nt 5.250% 07/01/25.....		10/27/2015.....	Morgan/JP/Securities - Bonds.....		1,271,875	1,250,000	22,786
06051G	FP	9	Bank of America Corp Sub Nt.....		04/16/2015.....	Merrill Lynch.....		997,050	1,000,000	
06406H	CU	1	Bank NY Co Inc Sr Nt Ser G.....		08/31/2015.....	Morgan/JP/Securities - Bonds.....		6,000,300	6,000,000	39,600
072863	AC	7	Baylor Scott & White Holdings Nt.....		04/15/2015.....	Morgan/JP/Securities - Bonds.....		9,000,000	9,000,000	
07330M	AA	5	Branch Banking & Trust Sub Nt.....		05/13/2015.....	Various.....		9,891,610	9,515,000	6,467
07330M	AB	3	Branch Banking & Trust Sr Nt.....		09/09/2015.....	Deutsche Bank Securities.....		41,971,860	42,000,000	
08261@	AA	3	Benson Power LLC Sr Sec Nt.....		08/20/2015.....	Taxable Exchange.....		5,355,988	6,086,350	
09062X	AC	7	Biogen Inc Sr Nt 2.900% 09/15/20.....		09/10/2015.....	Goldman Sachs & Company.....		16,964,640	17,000,000	
09062X	AF	0	Biogen Inc Sr Nt 4.050% 09/15/25.....		09/10/2015.....	Merrill Lynch.....		14,964,600	15,000,000	
099724	AH	9	Borg Warner Automotive Sr Nt.....		04/16/2015.....	Various.....		23,961,375	23,500,000	42,535
099724	AJ	5	Borg Warner Automotive Sr Nt.....		03/09/2015.....	Merrill Lynch.....		8,981,820	9,000,000	
10062@	AA	0	Boston Cap Int Term Inc Fd LLC Sr Nt.....		10/14/2015.....	Direct.....		562,350	562,350	
11283#	AB	7	Brookfield Asset Mgmt Sec Nt Ser B.....		06/05/2015.....	CRT Capital LLC.....		5,335,150	5,000,000	138,721
115637	AP	5	Brown-Forman Corp Sr Nt.....		07/22/2015.....	Various.....		37,833,600	38,000,000	46,000
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....		03/04/2015.....	Goldman Sachs & Company.....		3,981,360	4,000,000	
124857	AN	3	CBS Corp Sr Nt 4.600% 01/15/45.....		01/07/2015.....	Morgan Stanley & Co Inc.....		6,415,565	6,500,000	
124857	AP	8	CBS Corp Sr Nt 3.500% 01/15/25.....		01/07/2015.....	Morgan/JP/Securities - Bonds.....		7,427,475	7,500,000	
1248EP	AZ	6	CCO Holdings LLC Sr Nt.....		02/10/2015.....	Various.....		10,404,375	10,500,000	254,150
1248EP	BD	4	CCO Holdings LLC Sr Nt.....		01/29/2015.....	Jeffries & Co Inc.....		5,088,750	5,000,000	120,910
1248EP	BG	7	CCO Holdings LLC Sr Nt.....		04/16/2015.....	Credit Suisse First Boston.....		5,000,000	5,000,000	
1248EP	BK	8	CCO Holdings LLC Sr Nt.....		04/15/2015.....	Credit Suisse First Boston.....		2,000,000	2,000,000	
12543K	AL	8	Community Health Systems Inc Term Ln F N.....		05/29/2015.....	Tax Free Exchange.....		3,571,837	3,568,680	
12543K	AM	6	Community Health Systems Inc Term Ln G N.....		05/18/2015.....	Tax Free Exchange.....		3,353,275	3,349,183	
12543K	AN	4	Community Health Systems Inc Term Ln H N.....		05/18/2015.....	Tax Free Exchange.....		6,169,938	6,162,408	
12593Q	BC	3	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....		09/28/2015.....	Deutsche Bank Securities.....		51,499,290	50,000,000	32,793
12593Q	BD	1	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....		09/28/2015.....	Deutsche Bank Securities.....		20,199,915	20,000,000	13,063
12593V	AG	4	Credit Suisse Mortgage Trust CMBS Ser 20.....		12/03/2015.....	Credit Suisse First Boston.....		9,266,931	9,000,000	14,967
12593V	AJ	8	Credit Suisse Mortgage Trust CMBS Ser 20.....		12/03/2015.....	Credit Suisse First Boston.....		20,185,160	20,000,000	33,259
12632B	AB	2	CPI International Inc Term Ln Nt 1.....		10/09/2015.....	UBS Warburg London.....		2,984,810	2,984,810	
12635Q	BG	4	Comm Mortgage Trust CMBS Ser 2015CR27 Cl.....		10/20/2015.....	Deutsche Bank Securities.....		24,719,131	24,000,000	67,424
126650	BQ	2	CVS Health Corp ABS PTC Nt.....		02/24/2015.....	NW Life Private Placement S/A.....		2,589,065	2,389,781	6,453
126650	CJ	7	CVS Health Corp Sr Nt 2.800% 07/20/20.....		07/14/2015.....	Bank of America BISD Dealer.....		7,023,800	7,000,000	
126650	CL	2	CVS Health Corp Sr Nt 3.875% 07/20/25.....		07/13/2015.....	Barclays Capital.....		9,899,400	10,000,000	
126650	CN	8	CVS Health Corp Sr Nt 5.125% 07/20/45.....		07/13/2015.....	Barclays Capital.....		7,970,800	8,000,000	
12680@	AE	0	Cabelas Inc Sr Nt Ser A.....		08/04/2015.....	Bank of America BISD Dealer.....		33,000,000	33,000,000	
14040H	BJ	3	Capital One Financial Corp Sr Nt.....		10/26/2015.....	Credit Suisse First Boston.....		30,997,520	31,000,000	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
151020	AS	3	Celgene Corp Sr Nt 3.875% 08/15/25.....		08/03/2015.....	Citigroup.....		19,806,800	20,000,000	
161175	AM	6	Charter Comm Opt Sr Nt.....		07/14/2015.....	Various.....		34,924,918	35,000,000	
165167	CQ	8	Chesapeake Energy Corp Co Gtd Nt.....		12/23/2015.....	Taxable Exchange.....		2,400,000	4,850,000	
17275R	AW	2	Cisco Sys Inc Sr Nt 3.500% 06/15/25.....		06/10/2015.....	Wells Fargo.....		4,986,650	5,000,000	
172967	JL	6	Citigroup Inc Sub Nt 3.875% 03/26/25.....		05/12/2015.....	Wells Fargo.....		11,752,280	12,000,000	63,292
172967	KA	8	Citigroup Inc Sub Nt 4.450% 09/29/27.....		09/23/2015.....	Citigroup.....		4,977,000	5,000,000	
174610	AJ	4	Citizens Financial Group Sub Nt.....		12/17/2015.....	Various.....		19,074,340	19,000,000	100,050
174610	AK	1	Citizens Financial Group Sr Nt.....		11/30/2015.....	Credit Suisse First Boston.....		12,486,875	12,500,000	
184496	AJ	6	Clean Harbors Inc Sr Nt.....		09/09/2015.....	Morgan Stanley & Co Inc.....		2,060,000	2,000,000	12,542
184496	AL	1	Clean Harbors Inc Sr Nt.....		02/10/2015.....	Stifel Nicolaus & Co Villanova.....		3,037,500	3,000,000	30,750
191098	AK	8	Coca-Cola Bottling Co Cons Sr Nt.....		12/17/2015.....	Various.....		15,300,397	15,275,000	20,699
200339	DX	4	Comerica Bk Sub Nt 4.000% 07/27/25.....		07/22/2015.....	Morgan/JP/Securities - Bonds.....		18,885,430	19,000,000	
20369E	AB	8	Community Hospitals Nt.....		06/04/2015.....	Wells Fargo.....		16,000,000	16,000,000	
20451N	AE	1	Compass Minerals International Sr Nt.....		04/21/2015.....	Credit Suisse First Boston.....		9,700,625	9,690,000	166,198
21036P	AH	1	Constellation Brands Inc Sr Nt.....		07/09/2015.....	Morgan Stanley & Co Inc.....		1,657,500	1,500,000	18,250
21036P	AL	2	Constellation Brands Inc Sr Nt.....		07/30/2015.....	Various.....		6,011,250	6,000,000	62,806
21036P	AM	0	Constellation Brands Inc High Yld Corp.....		09/16/2015.....	Various.....		4,120,000	4,000,000	54,250
21036P	AN	8	Constellation Brands Inc High Yld Bd.....		04/23/2015.....	Citigroup.....		2,671,875	2,500,000	57,726
21870K	AG	3	Core Industrial Tr CMBS Ser 2015-WEST Cl.....		04/07/2015.....	Goldman Sachs & Company.....		14,625,044	14,200,000	21,146
21870L	AA	4	Core Industrial Trust CMBS Ser 2015 CALW.....		03/31/2015.....	Goldman Sachs & Company.....		5,149,770	5,000,000	3,378
21870P	AG	2	Core Industrial Trust CMBS Ser 2015 TEXW.....		04/02/2015.....	Goldman Sachs & Company.....		10,299,752	10,000,000	13,871
231021	AQ	9	Cummins Engine Co Sr Nt.....		03/26/2015.....	Janney Montgomery Scott.....		10,237,021	8,675,000	211,453
233851	CA	0	Daimler Fin NA LLC Sr Nt.....		07/28/2015.....	Deutsche Bank Securities.....		3,493,175	3,500,000	
233851	CB	8	Daimler Fin NA LLC Sr Nt.....		07/28/2015.....	Deutsche Bank Securities.....		29,862,300	30,000,000	
249030	C*	6	Dentsply International Inc Sr Nt Ser A.....	O.....	12/11/2015.....	Citigroup.....		25,442,703	25,442,703	
249030	C@	4	Dentsply International Inc Sr Nt Ser B.....	O.....	12/11/2015.....	Citigroup.....		16,479,000	16,479,000	
25271C	AN	2	Diamond Offshore Drilling Inc Sr Nt.....		02/24/2015.....	NW Life C&S Fixed Inc.....		1,985,278	2,000,000	30,604
25459H	BG	9	DirectTV Holdings/Fin Co Gtd Nt.....		02/24/2015.....	NW Life C&S Fixed Inc.....		1,038,779	1,000,000	22,746
26138E	AT	6	Dr Pepper Snapple Group Inc Sr Nt.....		12/03/2015.....	Morgan Stanley & Co Inc.....		16,897,113	16,950,000	1,631
26244K	AA	4	Dryden Sr Loan Fund CLO Ser 2015-41A CL.....		09/17/2015.....	Citigroup.....		34,750,000	34,750,000	
26441C	AP	0	Duke Energy Corp Sr Nt.....		11/16/2015.....	Morgan/JP/Securities - Bonds.....		24,916,000	25,000,000	
26860#	AA	8	EIF Pio Pico LLC Sr Sec Nt.....		02/11/2015.....	Societe General.....		12,000,000	12,000,000	
278062	AE	4	Eaton Corp Sr Nt 4.150% 11/02/42.....		04/17/2015.....	US Bancorp.....		5,302,400	5,000,000	97,986
27965#	AL	6	Edens Ltd Ptnr Sr Nt Ser 15A.....		05/18/2015.....	Bank of America BISD Dealer.....		30,000,000	30,000,000	
29273R	AH	2	Energy Transfer Partners Sr Nt.....		02/24/2015.....	NW Life C&S Fixed Inc.....		4,320,118	4,150,000	40,935
29379V	BE	2	Enterprise Products Operations Sr Nt.....		04/08/2015.....	Credit Suisse First Boston.....		8,901,965	8,500,000	51,354
29379V	BH	5	Enterprise Products Operations Sr Nt.....		05/04/2015.....	Wells Fargo.....		12,952,550	13,000,000	
30251B	AC	2	FMR LLC Sr Nt 6.500% 12/14/40.....		11/18/2015.....	Wells Fargo.....		12,364,400	10,000,000	287,083
30706V	AA	3	Family Tree Escrow LLC Nt.....		04/17/2015.....	Various.....		4,110,000	4,000,000	18,847
30706V	AC	9	Family Tree Escrow LLC Sr Nt.....		02/09/2015.....	Morgan/JP/Securities - Bonds.....		4,086,250	4,000,000	
31428X	BC	9	Fedex Corp Sr Nt 3.200% 02/01/25.....		01/06/2015.....	Various.....		14,001,993	14,000,000	
316773	CL	2	Fifth Third Bancorp Sr Nt.....		09/16/2015.....	Citigroup.....		5,709,664	5,650,000	3,296
316773	CT	5	Fifth Third Bancorp Sr Nt.....		07/22/2015.....	Deutsche Bank Securities.....		3,495,485	3,500,000	
345397	XA	6	Ford Motor Cr Co Sr Nt.....		01/06/2015.....	Goldman Sachs & Company.....		11,500,000	11,500,000	
35671D	AU	9	Freeport-McMoran Copper & Gold Sr Nt.....		05/07/2015.....	Various.....		892,025	950,000	6,291

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
375558	BC	6	Gilead Sciences Inc Sr Nt.....	09/09/2015.....	Morgan/JP/Securities - Bonds.....		9,985,900	10,000,000	
375558	BG	7	Gilead Sciences Inc Sr Nt.....	09/15/2015.....	Jeffries & Co Inc.....		4,992,950	5,000,000	2,556
38141G	VP	6	Goldman Sachs Group Inc Sr Nt.....	09/17/2015.....	Goldman Sachs & Company.....		28,942,240	29,000,000	5,347
38144L	AB	6	Goldman Sachs Group Sr Nt.....	05/19/2015.....	Goldman Sachs & Company.....		5,511,900	5,000,000	70,313
38148L	AE	6	Goldman Sachs Group Inc Sr Nt.....	10/28/2015.....	Various.....		31,280,213	31,200,000	293,125
404119	BM	0	HCA Inc 1st Lein Nt 3.750% 03/15/19.....	09/14/2015.....	Morgan/JP/Securities - Bonds.....		4,060,000	4,000,000	417
404119	BP	3	HCA Inc 1st Lien Nt 4.250% 10/15/19.....	09/14/2015.....	Barclays Capital.....		2,060,000	2,000,000	35,889
404121	AC	9	HCA Inc 1st Lien Nt 6.500% 02/15/20.....	09/09/2015.....	Barclays Capital.....		7,822,500	7,000,000	35,569
41242*	AW	2	Hardwood Funding LLC Sr Nt.....	04/02/2015.....	Bank of America BISD Dealer.....		14,000,000	14,000,000	
41242*	AX	0	Hardwood Funding LLC Sr Nt Ser V.....	04/02/2015.....	Bank of America BISD Dealer.....		5,000,000	5,000,000	
412822	AD	0	Harley-Davidson Inc Sr Nt.....	07/23/2015.....	Morgan/JP/Securities - Bonds.....		9,944,900	10,000,000	
423074	AS	2	Heinz /H J/ Co 2nd Lien Nt.....	01/28/2015.....	Morgan Stanley & Co Inc.....		2,971,100	2,960,000	802
423074	AV	5	Heinz /H J/ Co Sr Nt 5.200% 07/15/45.....	08/20/2015.....	Various.....		49,413,250	47,500,000	254,944
423457	AB	6	Helmerich & Payne Intl Sr Nt.....	08/14/2015.....	Tax Free Exchange.....		17,976,694	17,500,000	327,760
43534#	AA	9	Hollander Sleep Products LLC Term Ln.....	03/31/2015.....	NW Life C&S Fixed Inc.....		9,925,000	9,925,000	220,831
437076	BK	7	Home Depot Inc Sr Nt 3.350% 09/15/25.....	10/01/2015.....	Various.....		33,268,060	33,000,000	25,404
44217N	AJ	5	Houston Galleria Mall Tr CMBS Ser 2015-H.....	03/19/2015.....	Morgan/JP/Securities - Bonds.....		35,349,997	35,000,000	89,828
446413	AG	1	Huntington Ingalls Industries Sr Nt.....	07/28/2015.....	Various.....		3,757,350	3,660,000	22,000
446438	RQ	8	Huntington Bancshares Sr Nt.....	08/31/2015.....	Various.....		15,300,203	15,350,000	3,478
44701P	AX	2	Huntsman International Inc 2015 Extended.....	11/03/2015.....	Morgan/JP/Securities - Bonds.....		3,985,000	4,000,000	
44919*	AC	2	I595 Express LLC Sr Nt.....	10/15/2015.....	Barclays Capital.....		49,600,954	49,600,954	
44929@	AH	7	ICRE REIT Hldgs Sr Nt Ser B Tr A.....	12/15/2015.....	Bank of America BISD Dealer.....		11,886,230	12,000,000	
45662J	AC	6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1.....	11/01/2015.....	Interest Capitalization.....		5,114	5,114	
45685E	AB	2	Voya Financial Inc Sr Nt.....	09/16/2015.....	Citigroup.....		37,170,930	33,000,000	325,875
458140	AR	1	Intel Corp Sr Nt 3.100% 07/29/22.....	07/23/2015.....	Various.....		19,844,647	19,852,000	
458140	AS	9	Intel Corp Sr Nt 3.700% 07/29/25.....	09/16/2015.....	Various.....		23,235,080	23,000,000	80,167
46625H	MN	7	JPMorgan Chase & Co Sr Nt.....	07/14/2015.....	Morgan/JP/Securities - Bonds.....		8,966,160	9,000,000	
46625H	NJ	5	JPMorgan Chase & Co Sub Nt.....	09/24/2015.....	Various.....		1,993,468	2,000,000	189
46645F	AA	8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	10/07/2015.....	Morgan/JP/Securities - Bonds.....		5,150,000	5,000,000	10,185
46645F	AG	5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	10/07/2015.....	Morgan/JP/Securities - Bonds.....		25,750,000	25,000,000	58,799
471109	AN	8	Jarden Corp Nt 5.000% 11/15/23.....	10/26/2015.....	Various.....		5,506,250	5,435,000	
478165	AH	6	Johnson SC & Son Inc Sr Nt.....	12/02/2015.....	Various.....		35,451,785	34,500,000	57,000
485170	AJ	3	Kansas City Southern Inds Inc Sr Nt.....	12/09/2015.....	Tax Free Exchange.....		15,385,304	16,525,000	
485170	AK	0	Kansas City Southern Inds Inc Sr Nt.....	12/09/2015.....	Tax Free Exchange.....		15,526,611	15,500,000	
491674	BL	0	Kentucky Utilities Co 1st Mtg Bd.....	09/21/2015.....	Morgan/JP/Securities - Bonds.....		9,991,700	10,000,000	
49326E	EF	6	Keycorp Sr Nt 2.900% 09/15/20.....	09/08/2015.....	KeyCorp.....		34,993,700	35,000,000	
49327M	2K	9	Key Bank NA Sr Nt 3.300% 06/01/25.....	05/27/2015.....	KeyCorp.....		19,952,600	20,000,000	
49803#	AA	0	Kite Realty Group LP Sr Nt Ser A.....	09/10/2015.....	Citigroup.....		18,218,348	18,000,000	
52736R	BG	6	Levi Strauss & Co Sr Nt.....	07/17/2015.....	Tax Free Exchange.....		9,371,090	9,435,000	104,833
53117C	AR	3	Liberty Property LP Sr Nt.....	03/17/2015.....	Wells Fargo.....		6,975,080	7,000,000	
532716	AU	1	Limited Brands Inc High Yield Corp.....	10/27/2015.....	Various.....		9,985,820	9,304,000	180,984
539830	BE	8	Lockheed Martin Corp Sr Nt.....	02/12/2015.....	Morgan/JP/Securities - Bonds.....		4,985,700	5,000,000	
539830	BH	1	Lockheed Martin Corp Sr Nt.....	11/17/2015.....	Various.....		19,382,994	19,500,000	
539830	BL	2	Lockheed Martin Corp Sr Nt.....	11/16/2015.....	Various.....		36,634,065	37,000,000	
546676	AX	5	Louisville Gas & Elec Co 1st Mtg Bd.....	09/21/2015.....	Morgan/JP/Securities - Bonds.....		6,994,190	7,000,000	
548661	DH	7	Lowes Cos Inc Sr Nt 3.375% 09/15/25.....	10/01/2015.....	Various.....		20,090,400	20,000,000	18,750

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55279H	AK	6	Manuf & Traders Tr Co Sr Nt.....		07/01/2015.....	Morgan Stanley & Co Inc.....		12,264,130	13,000,000	157,849
559080	AG	1	Magellan Midstream Partn Sr Nt.....		04/09/2015.....	Credit Suisse First Boston.....		2,243,260	2,000,000	51,214
585055	BS	4	Medtronic Inc Sr Nt 3.500% 03/15/25.....		09/02/2015.....	Tax Free Exchange.....		15,206,921	15,000,000	243,542
586054	AC	2	Memorial Sloan-Kettering Sr Nt.....		02/04/2015.....	Goldman Sachs & Company.....		4,981,850	5,000,000	
59073@	AA	4	Mesquite Power Priv Pl.....		04/09/2015.....	Barclays Capital.....		45,528,395	45,528,395	
594918	BJ	2	Microsoft Corp Sr Nt 3.125% 11/03/25.....		10/29/2015.....	Morgan/JP/Securities - Bonds.....		9,997,400	10,000,000	
594918	BL	7	Microsoft Corp Sr Nt 4.450% 11/03/45.....		11/06/2015.....	Various.....		29,399,688	29,400,000	12,831
61166W	AU	5	Monsanto Co Sr Nt 3.375% 07/15/24.....		04/07/2015.....	Merrill Lynch.....		3,134,370	3,000,000	23,906
617446	8C	6	Morgan Stanley Dean Witter Sr Nt.....		10/23/2015.....	Morgan Stanley & Co Inc.....		4,253,668	4,100,000	43,278
61746B	DR	4	Morgan Stanley Sr Nt Ser G.....		09/17/2015.....	Morgan Stanley & Co Inc.....		9,970,000	10,000,000	38,924
61761J	ZN	2	Morgan Stanley Sub Nt 3.950% 04/23/27.....		04/20/2015.....	Morgan Stanley & Co Inc.....		13,949,600	14,000,000	
61765D	AT	5	Morgan Stanley Capital I Trust CMBS Ser.....		06/25/2015.....	Morgan Stanley & Co Inc.....		27,268,302	27,000,000	18,428
629377	BS	0	NRG Energy Inc Sr Nt 7.875% 05/15/21.....		09/09/2015.....	Barclays Capital.....		1,055,000	1,000,000	26,031
635405	AM	5	National City Corp Sub Nt.....		03/09/2015.....	Wachovia Capital Markets Inc.....		2,340,600	2,000,000	44,688
637432	ND	3	National Rural Utilities Coop Sr Nt.....		01/20/2015.....	Morgan/JP/Securities - Bonds.....		4,497,255	4,500,000	
637432	NG	6	National Rural Utilities Coop 1st Mtg.....		10/20/2015.....	Morgan/JP/Securities - Bonds.....		5,985,720	6,000,000	
64828Y	AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014-.....		08/26/2015.....	Bank of America BISD Dealer.....		3,386,894	3,303,279	10,323
664397	AM	8	Northeast Utilities Sr Nt.....		01/12/2015.....	Barclays Capital.....		4,994,900	5,000,000	
665772	CN	7	Northern States Pwr Co MN 1st Mtg Bd.....		08/04/2015.....	Morgan Stanley & Co Inc.....		11,804,040	12,000,000	
665859	AM	6	Northern Trust Corp Sr Nt.....		08/31/2015.....	Morgan/JP/Securities - Bonds.....		8,319,200	8,000,000	7,500
67109F	AA	3	Oak Hill Credit Partners CLO Ser 2015-11.....	E.....	10/23/2015.....	Wells Fargo.....		28,800,000	28,800,000	
68389X	AW	5	Oracle Corp Sr Nt 4.500% 07/08/44.....		04/15/2015.....	Various.....		11,321,800	10,000,000	127,500
68389X	BF	1	Oracle Corp Sr Nt 4.125% 05/15/45.....		04/28/2015.....	Morgan/JP/Securities - Bonds.....		10,954,790	11,000,000	
690872	AB	2	Owens Brockway Sr Nt 5.375% 01/15/25.....		02/24/2015.....	Various.....		18,498,750	17,750,000	206,490
693304	AT	4	Peco Energy Co 1st Mtg Bd.....		09/28/2015.....	Mitsubishi UFJ Sec.....		5,477,450	5,500,000	
69353R	EU	8	PNC Bank NA Sr Nt 2.450% 11/05/20.....		10/29/2015.....	Morgan Stanley & Co Inc.....		24,983,500	25,000,000	
71270Q	EB	8	Peoples United Bank Sr Nt.....		12/17/2015.....	Various.....		18,663,781	18,810,000	254,130
713448	BS	6	Pepsico Inc Sr Nt 4.875% 11/01/40.....		09/16/2015.....	Citigroup.....		11,690,140	11,000,000	208,542
713448	CZ	9	Pepsico Inc Sr Nt 4.600% 07/17/45.....		09/16/2015.....	Various.....		23,128,910	23,000,000	57,244
713448	DD	7	Pepsico Inc Sr Nt 4.450% 04/14/46.....		10/08/2015.....	Merrill Lynch.....		4,488,075	4,500,000	
717081	DQ	3	Pfizer Inc Sr Nt 6.050% 03/30/17.....		10/05/2015.....	Tax Free Exchange.....		15,278,017	14,650,000	12,310
717081	DT	7	Pfizer Inc Sr Nt 5.600% 09/15/40.....		10/05/2015.....	Tax Free Exchange.....		19,841,798	19,290,000	60,013
74005P	BD	5	Praxair Inc Sr Nt 3.550% 11/07/42.....		01/29/2015.....	Wells Fargo.....		4,991,900	5,000,000	43,389
74005P	BN	3	Praxair Inc Sr Nt 2.650% 02/05/25.....		01/29/2015.....	Wells Fargo.....		9,961,700	10,000,000	
74005P	BQ	6	Praxair Inc Sr Nt 3.200% 01/30/26.....		10/07/2015.....	Citigroup.....		6,073,440	6,000,000	10,133
74340X	BE	0	Prologis LP Sr Nt 3.750% 11/01/25.....		10/27/2015.....	Morgan Stanley & Co Inc.....		11,428,815	11,500,000	
74432Q	AQ	8	Prudential Financial Inc MT Nt Ser D.....		09/17/2015.....	UBS Warburg London.....		10,389,862	9,313,000	144,507
74432Q	BY	0	Prudential Financial Inc Sr Nt.....		09/16/2015.....	Barclays Capital.....		5,197,600	5,000,000	25,500
74432Q	CA	1	Prudential Financial Inc Sr Nt.....		09/16/2015.....	Various.....		5,863,070	6,000,000	94,683
744533	C*	9	Public Svc Co OK Sr Nt Ser A.....		03/31/2015.....	Morgan Stanley & Co Inc.....		14,000,000	14,000,000	
74456Q	BM	7	Public Svc Elec & Gas Nt Ser K.....		09/15/2015.....	Merrill Lynch.....		964,490	1,000,000	14,175
75524R	AA	7	RBS Citizens Financial Grp Inc Sr Nt.....		10/22/2015.....	Various.....		7,225,157	7,069,000	53,207
760759	AK	6	Republic Services Inc Co Gtd Nt.....		11/13/2015.....	Cantor Fitzgerald.....		12,839,272	10,900,000	142,876
760759	AN	0	Republic Services Inc Sr Nt.....		10/22/2015.....	Barclays Capital.....		4,732,302	4,100,000	105,165
760759	AQ	3	Republic Services Inc Sr Nt.....		10/19/2015.....	Barclays Capital.....		5,388,130	5,500,000	18,089
761713	BQ	8	Reynolds American Inc Sr Nt.....		12/23/2015.....	Tax Free Exchange.....		8,283,614	8,250,000	111,490

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
761713	BS	4	Reynolds American Inc Sr Nt.....		12/23/2015.....	Tax Free Exchange.....		33,413,592	32,000,000	
761713	BT	2	Reynolds American Inc Sr Nt.....		12/23/2015.....	Tax Free Exchange.....		15,958,214	14,517,000	144,162
761713	BV	7	Reynolds American Inc Sr Nt.....		12/23/2015.....	Tax Free Exchange.....		16,572,518	14,600,000	171,347
780153	AG	7	Royal Caribbean Cruises Ltd Sr Nt.....		07/22/2015.....	Various.....		1,785,200	1,530,000	27,700
780153	AU	6	Royal Caribbean Cruises Ltd Hgh Yld Bd.....		08/26/2015.....	Various.....		10,830,433	10,318,000	89,712
79546V	AJ	5	Sally Holdings Sr Nt 5.750% 06/01/22.....		09/08/2015.....	Barclays Capital.....		9,878,750	9,500,000	137,521
82967N	AJ	7	Sirius XM Radio Inc Nt.....		09/09/2015.....	Barclays Capital.....		3,258,125	3,250,000	45,658
82967N	AQ	1	Sirius XM Radio Inc Nt.....		09/09/2015.....	Citigroup.....		2,102,500	2,000,000	53,201
832696	AH	1	Smucker JM Co Sr Nt 3.000% 03/15/22.....		10/13/2015.....	Tax Free Exchange.....		2,956,335	3,000,000	7,000
832696	AK	4	Smucker JM Co Sr Nt 3.500% 03/15/25.....		10/13/2015.....	Tax Free Exchange.....		28,629,093	29,000,000	78,944
832696	AP	3	Smucker JM Co Sr Nt 4.375% 03/15/45.....		10/19/2015.....	US Bancorp.....		2,956,890	3,000,000	13,490
832696	AP	3	Smucker JM Co Sr Nt 4.375% 03/15/45.....		10/13/2015.....	Tax Free Exchange.....		12,184,892	13,262,000	45,128
83379#	AB	1	Sodexo Inc Gtd Sr Nt Ser B.....		05/26/2015.....	G2/StoneCastle.....		5,175,000	5,000,000	39,178
83379#	AC	9	Sodexo Inc Gtd Sr Nt Ser C.....		05/26/2015.....	G2/StoneCastle.....		3,184,170	3,000,000	27,265
834423	AA	3	Solvay Finance Sr Nt 3.400% 12/03/20.....		11/30/2015.....	Morgan Stanley & Co Inc.....		4,999,300	5,000,000	
842400	FR	9	Southern CA Edison Co 1st Mtg.....		09/03/2015.....	Merrill Lynch.....		5,700,335	5,332,000	56,245
842400	GD	9	Southern CA Edison Co 1st Mtg Bd Ser B.....		08/27/2015.....	Barclays Capital.....		1,960,900	2,000,000	4,000
84762L	AR	6	Spectrum Brands Inc Sr Nt.....		07/01/2015.....	Barclays Capital.....		1,556,250	1,500,000	5,615
84762L	AT	2	Spectrum Brands Inc Sr Nt.....		10/30/2015.....	Various.....		9,668,125	9,250,000	116,997
85253#	AF	8	STAG Industrial Sr Nt 3.980% 01/05/23.....		12/15/2015.....	Bank of America BISD Dealer.....		25,000,000	25,000,000	
857477	AG	8	State Street Corp Sr Nt.....		09/16/2015.....	KeyCorp.....		6,063,542	5,550,000	9,443
857477	AT	0	State Street Corp Sr Nt.....		09/16/2015.....	Morgan/JP/Securities - Bonds.....		25,598,937	25,350,000	82,493
85915#	AH	4	Stericycle Inc Sr Nt Ser A.....		07/31/2015.....	Bank of America BISD Dealer.....		15,000,000	15,000,000	
85915#	AK	7	Stericycle Inc Sr Nt Ser A.....		10/01/2015.....	Bank of America BISD Dealer.....		25,000,000	25,000,000	
86361Q	AG	9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1.....		04/01/2015.....	Interest Capitalization.....		356	356	
871829	AX	5	Sysco Corp Sr Nt 2.600% 10/01/20.....		09/23/2015.....	Goldman Sachs & Company.....		3,992,360	4,000,000	
871829	AZ	0	Sysco Corp Sr Nt 3.750% 10/01/25.....		09/23/2015.....	Morgan/JP/Securities - Bonds.....		3,000,000	3,000,000	
87305Q	CJ	8	TTX Co Sr Nt 3.900% 02/01/45.....		01/26/2015.....	Wells Fargo.....		14,879,250	15,000,000	
882484	AA	6	Texas Health Resources Sr Nt.....		04/28/2015.....	Morgan Stanley & Co Inc.....		10,000,000	10,000,000	
887317	AH	8	Time Warner Inc Co Gtd Nt.....		09/02/2015.....	First Tennessee Bank NA.....		5,535,350	5,000,000	44,903
887317	AL	9	Time Warner Inc Co Gtd Nt.....		09/02/2015.....	Jeffries & Co Inc.....		3,396,840	3,000,000	82,813
887317	AW	5	Time Warner Inc Sr Nt 3.600% 07/15/25.....		05/28/2015.....	Merrill Lynch.....		4,988,000	5,000,000	
887317	AX	3	Time Warner Inc Sr Nt 4.850% 07/15/45.....		05/28/2015.....	Citigroup.....		14,989,350	15,000,000	
896516	AA	9	Trinity Health Corp Nt.....		02/05/2015.....	Goldman Sachs & Company.....		9,990,100	10,000,000	
90131H	AN	5	21st Century Fox America Sr Nt.....		04/06/2015.....	Tax Free Exchange.....		20,625,586	19,000,000	127,458
90131H	AP	0	21st Century Fox America Sr Nt.....		04/06/2015.....	Tax Free Exchange.....		7,639,276	7,500,000	60,031
90131H	AT	2	21st Century Fox America Sr Nt.....		04/06/2015.....	Tax Free Exchange.....		5,180,073	5,000,000	81,806
90131H	BA	2	21st Century Fox America Sr Nt.....		04/06/2015.....	Tax Free Exchange.....		5,357,568	5,000,000	158,167
90131H	BF	1	21st Century Fox America Sr Nt.....		04/06/2015.....	Tax Free Exchange.....		26,828,964	26,000,000	497,033
90131H	BQ	7	21st Century Fox America Sr Nt.....		04/06/2015.....	Tax Free Exchange.....		30,028,298	29,000,000	252,663
90131H	BU	8	21st Century Fox America Sr Nt.....		10/14/2015.....	Morgan/JP/Securities - Bonds.....		5,985,660	6,000,000	
90261X	HK	1	Swiss Bank Corp-NY Sr Nt.....	E.....	05/27/2015.....	UBS Warburg London.....		2,988,840	3,000,000	12,729
90265E	AK	6	UDR Inc Sr Nt 4.000% 10/01/25.....		09/15/2015.....	Morgan/JP/Securities - Bonds.....		7,981,600	8,000,000	
90346Y	AE	9	US Shipping Corp Term Ln B2 Nt 1.....		12/31/2015.....	Tax Free Exchange.....		1,969,683	1,978,659	
906548	CL	4	Union Elec Co 1st Mtg 3.650% 04/15/45.....		03/31/2015.....	RBC Dominion Securities.....		14,964,600	15,000,000	
907818	ED	6	Union Pacific Corp Sr Nt.....		10/26/2015.....	Merrill Lynch.....		10,195,600	10,000,000	117,361
907818	EF	1	Union Pacific Corp Sr Nt.....		12/03/2015.....	Various.....		36,678,835	37,000,000	45,450

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
913017	BT	5	United Technologies Corp Sr Nt.....			07/08/2015.....	Various.....			23,748,830	21,000,000	150,875
913017	CA	5	United Technologies Corp Sr Nt.....			07/08/2015.....	Various.....			8,824,917	9,200,000	69,582
914744	AD	9	Univ of Notre Dame Nt 3.438% 02/15/45.....			01/13/2015.....	Wells Fargo.....			10,000,000	10,000,000	
91849@	AB	8	VA Wash Diener Bldg US Gov CTL Nt.....			03/13/2015.....	CTL Capital.....			2,773,871	2,773,871	
91849@	AB	8	VA Wash Diener Bldg US Gov CTL Nt.....			03/13/2015.....	Tax Free Exchange.....			5,386,264	5,386,264	
92826C	AD	4	Visa Inc Sr Nt 3.150% 12/14/25.....			12/09/2015.....	Merrill Lynch.....			34,871,900	35,000,000	
92826C	AF	9	Visa Inc Sr Nt 4.300% 12/14/45.....			12/09/2015.....	Merrill Lynch.....			31,447,395	31,500,000	
931142	CV	3	Wal-Mart Stores Inc Sr Nt.....			04/14/2015.....	Morgan Stanley & Co Inc.....			12,065,700	10,000,000	134,063
931142	CY	7	Wal-Mart Stores Inc Sr Nt.....			04/15/2015.....	Morgan Stanley & Co Inc.....			18,303,450	15,000,000	364,583
940663	AA	5	Washington University Nt.....			04/22/2015.....	Morgan Stanley & Co Inc.....			7,500,000	7,500,000	
94106L	BB	4	Waste Management Inc Nt.....			11/10/2015.....	Jeffries & Co Inc.....			3,524,082	3,800,000	30,875
948741	AL	7	Weingarten Realty Inv Sr Nt.....			05/07/2015.....	Wells Fargo.....			4,961,650	5,000,000	
94974B	GL	8	Wells Fargo & Co Sub Nt.....			07/15/2015.....	Wells Fargo.....			19,924,000	20,000,000	
94989E	AF	4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC.....			03/25/2015.....	Wells Fargo.....			13,389,376	13,000,000	32,262
94989V	AE	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX.....			09/25/2015.....	Wells Fargo.....			10,299,600	10,000,000	11,237
96316#	AC	7	Wheeling Power Co Sr Nt Ser B.....			06/01/2015.....	Barclays Capital.....			10,000,000	10,000,000	
963320	AT	3	Whirlpool Corp Sr Nt 3.700% 05/01/25.....			07/22/2015.....	BNP Paribas Securities.....			6,905,990	7,000,000	61,872
966244	AA	3	Whitewave Foods Co Sr Nt.....			10/28/2015.....	Various.....			6,784,786	6,441,000	118,862
96926G	AD	5	William Marsh Rice Univ Nt.....			04/16/2015.....	Various.....			17,799,356	17,800,000	
066800	AA	1	Banro Corporation 2nd Lien Nt.....		A.....	08/04/2015.....	Direct.....			1,491,564	2,100,000	66,385
067901	AH	1	Barrick Gold Corp Sr Nt.....		I.....	02/24/2015.....	NW Life C&S Fixed Inc.....			2,995,053	3,000,000	62,563
683715	AA	4	Open Text Corp Sr Nt 5.625% 01/15/23.....		A.....	10/22/2015.....	Various.....			10,169,625	10,000,000	45,938
775109	AZ	4	Rogers Communications Inc Sr Nt.....		A.....	12/02/2015.....	Morgan/JP/Securities - Bonds.....			10,116,138	9,420,000	94,122
775109	BB	6	Rogers Communications Inc Sr Nt.....		A.....	12/02/2015.....	Various.....			17,364,096	17,000,000	194,583
91831A	AC	5	VRX Escrow Corp Sr Nt 6.125% 04/15/25.....		A.....	05/06/2015.....	Various.....			13,101,040	12,718,000	18,183
C7051*	AA	8	GCT Canada Ltd Pmrship Sr Sec Nt.....		C.....	12/15/2015.....	RBC Dominion Securities.....			25,486,055	25,486,055	
C71058	AC	2	Pacific Rubiales Energy Sr Nt.....		A.....	04/14/2015.....	Direct.....			488,250	775,000	2,096
C71058	AF	5	Pacific Rubiales Energy Sr Nt.....		A.....	04/13/2015.....	Direct.....			1,223,750	2,000,000	26,719
000000	00	0	Credit Bank of Moscow Sr Nt.....		F.....	12/17/2015.....	Direct.....			579,875	575,000	14,716
000000	00	0	Credit Bank of Moscow Sr Nt.....		F.....	12/04/2015.....	Direct.....			476,250	500,000	3,021
000000	00	0	KOKS OAO Sr Nt 10.750% 12/28/18.....		F.....	07/06/2015.....	Taxable Exchange.....			506,873	488,000	
000000	00	0	Helios Towers Fin NL Sr Nt.....		F.....	08/25/2015.....	Direct.....			679,963	775,000	17,454
000000	00	0	Axtel SAB de CV 1st Lien Nt.....		F.....	12/22/2015.....	Direct.....			1,440,883	1,400,000	34,959
000000	00	0	Digicel Limited Sr Nt 6.000% 04/15/21.....		F.....	09/17/2015.....	Direct.....			604,500	650,000	17,008
000000	00	0	Alfa Bank SC Sr Nt 7.750% 04/28/21.....		F.....	10/27/2015.....	Direct.....			465,750	450,000	48
000000	00	0	Navios SA Logistics Inc Sr Nt.....		F.....	09/03/2015.....	Direct.....			495,648	538,000	13,510
000000	00	0	VTB Bank OJSC Sub Nt 6.950% 10/17/22.....		F.....	12/08/2015.....	Direct.....			1,209,334	1,250,000	8,159
001751	AA	4	American Money Mgmt Corp CLO Ser 2015-17.....		F.....	11/13/2015.....	Mitsubishi UFJ Sec.....			29,970,000	30,000,000	
001751	AC	0	American Money Mgmt Corp CLO Ser 2015-17.....		F.....	11/13/2015.....	Mitsubishi UFJ Sec.....			6,956,600	7,000,000	
00507U	AS	0	Actavis Funding SCS Sr Nt.....		F.....	03/13/2015.....	Various.....			9,016,707	9,000,000	1,900
00507U	AU	5	Actavis Funding SCS Sr Nt.....		F.....	03/03/2015.....	Various.....			13,511,846	13,500,000	
01448Y	AE	3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl.....		R.....	12/23/2015.....	Interest Capitalization.....			100,151	100,151	
046353	AM	0	AstraZeneca PLC Nt 4.375% 11/16/45.....		F.....	11/10/2015.....	Morgan Stanley & Co Inc.....			14,790,300	15,000,000	
05543E	AA	0	BCP Singapore VI Cayman Sec Nt.....		F.....	05/12/2015.....	Direct.....			867,594	875,000	29,839
05565Q	CZ	9	BP Capital Markets PLC Sr Nt.....		R.....	03/12/2015.....	Morgan Stanley & Co Inc.....			12,000,000	12,000,000	
05578Q	AD	5	BPCE SA Sub Nt 4.500% 03/15/25.....		F.....	10/28/2015.....	HSBC Securities.....			9,951,200	10,000,000	58,750

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
134638	AA	3	Camposol SA Sr Nt 9.875% 02/02/17.....	F.....	04/15/2015.....	Direct.....		272,636	275,000	5,606
21684A	AA	4	Rabobank Nederland Sub Nt.....	F.....	08/26/2015.....	Various.....		25,077,095	24,210,000	279,928
21684A	AB	2	Rabobank Nederland Sub Nt.....	F.....	09/15/2015.....	HSBC Securities.....		6,619,680	6,000,000	102,542
21684A	AD	8	Rabobank Nederland Sub Nt.....	R.....	09/15/2015.....	HSBC Securities.....		9,278,370	9,000,000	57,750
21685W	CJ	4	Rabobank Nederland MT Nt.....	F.....	09/29/2015.....	Citigroup.....		16,920,300	15,000,000	280,000
21688A	AE	2	Rabobank Nederland NY Sr Nt.....	F.....	05/14/2015.....	Morgan/JP/Securities - Bonds.....		14,979,750	15,000,000	
23340D	AG	7	DTZ LLC 2nd Lien TL Nt 1.....	F.....	09/01/2015.....	Morgan/JP/Securities - Bonds.....		7,000,000	7,000,000	
26249Q	AC	2	Dryden Sr Loan Fund CLO Ser 2015-38A Cl.....	F.....	03/25/2015.....	Morgan Stanley & Co Inc.....		40,000,000	40,000,000	
37253D	AA	5	Geopark Latin Amer Chile 1st Lien Nt.....	F.....	04/07/2015.....	Direct.....		416,063	525,000	6,453
38060A	AA	2	Gold Fields Orogen Holdco Sr Nt.....	F.....	04/02/2015.....	Direct.....		1,108,250	1,240,000	168
400489	AH	3	Grupo Posadas SAB CV Sr Nt.....	F.....	06/26/2015.....	Direct.....		1,277,033	1,265,000	140
40052V	AA	2	Grupo Bimbo SAB De CV Sr Nt.....	F.....	09/16/2015.....	Morgan Stanley & Co Inc.....		21,582,800	20,000,000	219,375
423012	AD	5	Heineken NV Sr Nt 2.750% 04/01/23.....	R.....	10/22/2015.....	Morgan Stanley & Co Inc.....		4,910,050	5,000,000	9,931
423012	AE	3	Heineken NV Sr Nt 4.000% 10/01/42.....	R.....	10/19/2015.....	Various.....		21,265,755	23,500,000	181,833
449786	AY	8	Ing Bank NV Sub Nt 5.800% 09/25/23.....	F.....	08/26/2015.....	Various.....		19,566,300	18,000,000	452,400
55314W	AC	8	MMC Norlisk Nickel OJSC Sr Nt.....	F.....	10/06/2015.....	Direct.....		350,000	350,000	
55953R	AC	5	Magnetite CLO Ltd CLO Ser 2015-16A Cl B.....	F.....	12/03/2015.....	Credit Suisse First Boston.....		30,000,000	30,000,000	
63938N	AE	4	Navios SA Logistics Inc Sr Nt.....	F.....	08/21/2015.....	Direct.....		213,325	230,000	5,327
74041E	AC	9	Preferred Term Sec Ltd XVI LBASS Mezz N.....	R.....	12/23/2015.....	Interest Capitalization.....		111,234	111,234	
74042E	AD	6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....	R.....	01/01/2015.....	Interest Capitalization.....		(123,158)	(123,158)	
74042W	AD	6	Preferred Term Sec Ltd XVIII LBASS Nt Cl.....	R.....	06/23/2015.....	Interest Capitalization.....		96,768	96,768	
74986@	AP	6	RREEF America REIT II Inc Sr Nt Ser A.....	F.....	07/01/2015.....	Deutsche Bank Securities.....		20,659,217	21,000,000	
81725W	AJ	2	Sensata Technologies BV Sr Nt.....	F.....	03/19/2015.....	Morgan Stanley & Co Inc.....		17,300,000	17,250,000	
822582	AY	8	Shell International Finance Sr Nt.....	R.....	06/08/2015.....	Merrill Lynch.....		5,091,700	5,000,000	75,201
822582	BF	8	Shell International Finance Sr Nt.....	R.....	07/09/2015.....	Various.....		34,933,250	35,000,000	71,094
82620K	AC	7	Siemens Financieringsmat Sr Nt.....	F.....	05/18/2015.....	Deutsche Bank Securities.....		39,947,200	40,000,000	
82620K	AF	0	Siemens Financieringsmat Sr Nt.....	F.....	05/18/2015.....	Deutsche Bank Securities.....		18,362,730	18,500,000	
87656X	A*	2	Tate & Lyle Intl Fin PLC Sr Nt.....	F.....	10/29/2015.....	Barclays Capital.....		50,000,000	50,000,000	
90351D	AB	3	UBS Group Funding Sr Nt.....	F.....	09/30/2015.....	Various.....		34,923,950	35,000,000	12,604
91911T	AH	6	Vale Overseas Ltd Nt 6.875% 11/21/36.....	R.....	04/09/2015.....	Direct.....		238,973	247,000	6,745
G09059	AA	7	BCP Singapore VI Cayman Sec Nt.....	F.....	04/29/2015.....	Direct.....		130,325	130,000	549
G1696#	BH	8	Bunzl Fin PLC Gtd Sr Nt Ser A.....	D.....	11/19/2015.....	Royal Bank of Scotland.....		37,569,000	37,569,000	
G2370Y	AB	2	Consolidated Minerals LTD 1st Lien Nt.....	F.....	04/02/2015.....	Direct.....		1,411,125	2,025,000	64,350
G24524	AH	6	Country Garden Hldg Co Sr Nt.....	F.....	09/10/2015.....	Direct.....		1,387,563	1,350,000	20,315
G27649	AG	0	Digicel Limited Sr Nt 6.750% 03/01/23.....	F.....	09/22/2015.....	Direct.....		1,805,831	1,825,000	13,355
G2956@	AP	6	ABP Acq UK Ltd Sr Nt Ser A.....	D.....	09/23/2015.....	Royal Bank of Scotland.....		15,245,000	15,245,000	
G4035E	AA	1	Gold Fields Orogen Hold Sr Nt.....	F.....	04/01/2015.....	Direct.....		355,600	400,000	4,848
G4588#	BC	4	Intermediate Capital Group Plc Sr Nt Ser.....	F.....	05/11/2015.....	Royal Bank of Scotland.....		29,972,959	30,000,000	
G6037A	AA	2	Metalloinvest Finance LT Nt.....	F.....	04/14/2015.....	Direct.....		1,601,125	1,700,000	47,125
G61157	AC	0	MIE Holdings Corp Sr Nt.....	F.....	04/15/2015.....	Direct.....		697,500	1,000,000	36,458
G6217E	AB	4	MMC Norlisk Nickel OJSC Sr Nt.....	F.....	04/14/2015.....	Direct.....		496,875	500,000	12,950
G6501M	AA	3	Nexteer Auto Group LTD Sr Nt.....	F.....	04/01/2015.....	Direct.....		826,000	800,000	18,669
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....	F.....	09/02/2015.....	Direct.....		1,862,219	2,250,000	45,625
G6710E	AQ	3	Odebrecht Finance LTD Sr Nt.....	F.....	09/01/2015.....	Direct.....		573,900	720,000	10,098
G8967#	AR	4	Triton Container Intl Ltd Sr Sec Nt Ser.....	R.....	03/05/2015.....	Bank of America BISD Dealer.....		50,089,888	50,000,000	
G9300#	AB	3	Gas Networks Ireland Nt.....	F.....	08/01/2015.....	Tax Free Exchange.....		10,000,000	10,000,000	226,539

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
K3752#	AH	1	Copenhagen Airports A/S Sr Nt.....	D.....	08/27/2015.....	Royal Bank of Scotland.....		24,861,379	24,861,379	
K7802#	AR	0	Royal Greenland A/S Sr Nt Ser A.....	R.....	11/17/2015.....	Citigroup.....		41,204,181	41,000,000	
L6388F	AL	6	Millicom Intl Cellular Sr Nt.....	F.....	04/10/2015.....	Direct.....		2,014,810	1,883,000	62,028
L78043	AA	1	Puma Energy Holdings Sr Nt.....	F.....	04/09/2015.....	Direct.....		1,557,500	1,500,000	20,250
L9116P	AE	3	Tonon Luxembourg SA 1st Lien Nt.....	F.....	06/16/2015.....	Direct.....		1,635,258	3,138,000	39,665
L9183M	AD	0	TMK OAO Sr Nt 6.750% 04/03/20.....	F.....	11/02/2015.....	Direct.....		2,061,263	2,375,000	8,488
M2R15V	AA	5	Albaraka Turk Katilim BA Sr Nt.....	F.....	04/14/2015.....	Direct.....		865,190	860,000	15,701
M63751	AA	5	Koc Holdings AS Sr Nt 3.500% 04/24/20.....	F.....	04/08/2015.....	Direct.....		493,125	500,000	8,069
M8933F	AF	4	Turkiye IS Bankasi AS Sub Nt.....	F.....	04/09/2015.....	Direct.....		503,750	500,000	14,083
N3386#	AN	9	Fugro NV Sr Nt Ser B 5.780% 08/17/21.....	F.....	12/17/2015.....	Taxable Exchange.....		18,135,536	22,550,313	407,534
N51274	AA	1	Nyrstar Netherlands Hldg Unsec Nt.....	D.....	04/01/2015.....	Direct.....		489,447	457,428	2,376
N54468	AD	0	MARFRIG Holding Europe Sr Nt.....	F.....	04/01/2015.....	Direct.....		795,963	925,000	18,195
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt.....	F.....	04/02/2015.....	CRT Capital LLC.....		16,023,320	15,210,000	194,350
N7334#	AT	0	Wereldhave NV Sr Nt Ser A.....	F.....	12/14/2015.....	Barclays Capital.....		25,000,000	25,000,000	
N9417J	AB	7	VTR Finance BV Secured Nt.....	F.....	12/23/2015.....	Direct.....		968,173	979,000	23,970
P19189	AA	0	Camposol SA Sr Nt 9.875% 02/02/17.....	F.....	04/22/2015.....	Direct.....		609,619	615,000	14,339
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt.....	F.....	04/15/2015.....	Direct.....		725,388	725,000	11,008
P2894N	AC	1	Columbus Intl Inc Sr Nt.....	F.....	04/15/2015.....	Direct.....		775,344	725,000	1,705
P2R35N	AA	6	Cia Latino Americana Sr Mt Nt Ser E.....	F.....	04/08/2015.....	Direct.....		90,500	100,000	5,590
P32506	AC	4	Credito Real Sab De CV Sr Nt.....	F.....	04/08/2015.....	Direct.....		258,750	250,000	1,563
P3642B	BF	2	Grupo Elektra Sab De CV Sr Nt.....	F.....	04/22/2015.....	Direct.....		879,464	844,000	12,594
P4833J	AA	4	Geopark Latin Amer Chile 1st Lien Nt.....	F.....	08/25/2015.....	Direct.....		706,940	910,000	9,195
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....	F.....	04/21/2015.....	Direct.....		1,006,438	1,000,000	5,137
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt.....	F.....	04/08/2015.....	Direct.....		1,674,496	1,756,014	60,097
P6638M	AA	9	Metalsa SA DE CV Sr Nt.....	F.....	04/14/2015.....	Direct.....		417,000	425,000	9,905
P8704L	AA	6	Sixsigma Networks Mexico Sr Nt.....	F.....	04/07/2015.....	Direct.....		874,500	825,000	28,927
P9423F	BK	4	TV Azetca SA DE CV Sr Nt.....	F.....	04/22/2015.....	Direct.....		970,000	900,000	5,528
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt.....	F.....	04/14/2015.....	Direct.....		879,425	850,000	1,470
Q2308*	AA	5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt.....	F.....	07/22/2015.....	National Australia Fdg Del.....		7,500,000	7,500,000	
Q2887#	AA	0	Goodman Property Trust Sr Sec Nt Ser A.....	F.....	06/15/2015.....	National Australia Fdg Del.....		8,000,000	8,000,000	
Q3507#	AC	4	Energy Ptnrship Sr Nt Ser C.....	F.....	02/25/2015.....	Bank of America BISD Dealer.....		48,000,000	48,000,000	
Q6646*	AC	3	New Term Fing Co Pty Ltd Sr Sec Nt Ser C.....	F.....	09/15/2015.....	Bank of America BISD Dealer.....		11,000,000	11,000,000	
Q7450@	AF	7	Perth Airport Pty Ltd Sr Sec Nt Ser F.....	F.....	07/09/2015.....	Bank of America BISD Dealer.....		12,000,000	12,000,000	
Q7740#	AA	6	Precinct Properties NZ Ltd Sr Sec Nt Ser.....	F.....	01/23/2015.....	Commonwealth Bk of Australia.....		25,000,000	25,000,000	
Q9194*	AA	7	Transurban Fin Sr Sec Nt Ser A.....	F.....	09/22/2015.....	Bank of America BISD Dealer.....		20,000,000	20,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....								4,522,737,080	4,481,358,617	15,858,290
8399997. Total - Bonds - Part 3.....								4,775,401,034	4,723,574,113	16,512,504
8399998. Total - Bonds - Summary Item from Part 5.....								1,248,932,137	1,445,479,879	3,095,196
8399999. Total - Bonds.....								6,024,333,171	6,169,053,992	19,607,700
Common Stocks - Industrial and Miscellaneous										
300439	20	5	Everyware Global Inc Com.....		06/02/2015.....	Taxable Exchange.....	120,169,000	1,133,392	XXX	
31340#	00	1	Federal Home Loan Bank Com.....		12/18/2015.....	Direct.....	103,655,000	10,365,500	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								11,498,892	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates										
63866#	10	7	Nationwide Life & Annuity Ins.....		12/21/2015.....	Capital Contribution.....		220,000,000	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....								220,000,000	XXX	

E13.8

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9799997.	Total - Common Stocks - Part 3.....					231,498,892	XXX	0
9799999.	Total - Common Stocks.....					231,498,892	XXX	0
9899999.	Total - Preferred and Common Stocks.....					231,498,892	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					6,255,832,063	XXX	19,607,700

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						
					F o r e i g n	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 B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		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
CUSIP Identification		Description																																						
Bonds - U.S. Government																																								
36200M	TT	0	GNMA Pool #604562	3.500%	08/15/18.....	..	12/01/2015.	Paydown.....			141,555	141,555	132,884	138,203	.....	.....3,351	.....	.....3,351	.....	.....	.....	.....3,351	.....	.....	.....	.....141,555	.....	.....	.....	.....	.....0	2,945	08/15/2018.							
36215W	2S	2	GNMA GNSF Pool #147585.....	..	12/01/2015.	Paydown.....			1,819	1,819	1,771	1,806	.....	.....13	.....	.....13	.....	.....13	.....	.....	.....	.....13	.....	.....	.....	.....1,819	.....	.....	.....	.....	.....0	95	03/15/2016.							
362197	3A	1	GNMA GNSF Pool #269993.....	..	12/01/2015.	Paydown.....			150	150	155	153	.....	.....(3)	.....	.....(3)	.....	.....(3)	.....	.....	.....	.....(3)	.....	.....	.....	.....150	.....	.....	.....	.....	.....0	8	06/15/2020.							
36220T	2Q	6	GNMA GNSF Pool #287983.....	..	02/01/2015.	Paydown.....			264	264	274	269	.....	.....(5)	.....	.....(5)	.....	.....(5)	.....	.....	.....	.....(5)	.....	.....	.....	.....264	.....	.....	.....	.....	.....0	3	08/15/2020.							
36223A	5D	0	GNMA GNSF Pool #302444.....	..	12/01/2015.	Paydown.....			1,766	1,766	1,832	1,802	.....	.....(36)	.....	.....(36)	.....	.....(36)	.....	.....	.....	.....(36)	.....	.....	.....	.....1,766	.....	.....	.....	.....	.....0	93	12/15/2020.							
36225B	HC	5	GNMA I Pool #781127	7.000%	01/15/15.....	..	01/01/2015.	Paydown.....		46	46	45	46	.....	.....0	.....	.....0	.....	.....0	.....	.....	.....0	.....	.....	.....	.....46	.....	.....	.....	.....	.....0	.....	01/15/2015.							
38374B	PY	3	GNMA Ser 2003-58 CI VB.....	..	08/01/2015.	Paydown.....			717,497	717,497	736,331	716,452	.....	.....1,045	.....	.....1,045	.....	.....1,045	.....	.....	.....	.....1,045	.....	.....	.....	.....717,497	.....	.....	.....	.....	.....0	12,508	10/17/2022.							
38374B	VY	6	GNMA Ser 2003-66 CI MV.....	..	12/01/2015.	Paydown.....			2,691,757	2,691,757	2,666,522	2,681,082	.....	.....10,675	.....	.....10,675	.....	.....10,675	.....	.....	.....	.....10,675	.....	.....	.....	.....2,691,757	.....	.....	.....	.....	.....0	81,329	09/20/2023.							
38374C	YT	2	GNMA Ser 2003-84 CI PB.....	..	12/01/2015.	Paydown.....			461,072	461,072	459,343	459,698	.....	.....1,374	.....	.....1,374	.....	.....1,374	.....	.....	.....	.....1,374	.....	.....	.....	.....461,072	.....	.....	.....	.....	.....0	13,833	11/20/2032.							
455780	A#	3	Indonesia (Republic of) AID Nt.....	..	08/01/2015.	Redemption	100.0000.....		143,194	143,194	139,614	142,339	.....	.....855	.....	.....855	.....	.....855	.....	.....	.....	.....855	.....	.....	.....	.....143,194	.....	.....	.....	.....	.....0	9,758	08/01/2019.							
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	..	12/01/2015.	Redemption	100.0000.....		200,000	200,000	218,000	208,198	.....	.....(8,198)	.....	.....(8,198)	.....	.....(8,198)	.....	.....	.....	.....(8,198)	.....	.....	.....	.....200,000	.....	.....	.....	.....	.....0	13,350	06/01/2021.							
491798	AA	2	Kenya (Republic of) AID Sr Nt.....	..	10/15/2015.	Redemption	100.0000.....		235,294	235,294	257,059	242,183	.....	.....(6,889)	.....	.....(6,889)	.....	.....(6,889)	.....	.....	.....	.....(6,889)	.....	.....	.....	.....235,294	.....	.....	.....	.....	.....0	17,647	10/15/2018.							
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	..	12/01/2015.	Paydown.....			496,627	496,627	514,766	505,374	.....	.....(8,748)	.....	.....(8,748)	.....	.....(8,748)	.....	.....	.....	.....(8,748)	.....	.....	.....	.....496,627	.....	.....	.....	.....	.....0	18,723	09/15/2025.							
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....	..	12/01/2015.	Paydown.....			287,394	287,394	295,666	291,996	.....	.....(4,602)	.....	.....(4,602)	.....	.....(4,602)	.....	.....	.....	.....(4,602)	.....	.....	.....	.....287,394	.....	.....	.....	.....	.....0	9,881	06/15/2028.							
912828	EN	6	U S Treasury Nt	4.500%	11/15/15.....	..	11/15/2015.	Maturity.....		2,500,000	2,500,000	2,501,563	2,500,185		(185)		(185)		(185)				(185)				2,500,000					0	112,500	11/15/2015.						
912833	KF	6	U S Treasury Principal Strips.....	..	11/15/2015.	Maturity.....			5,000,000	5,000,000	349,050	4,603,507	.....	.....396,493	.....	.....396,493	.....	.....396,493	.....	.....	.....	.....396,493	.....	.....	.....	.....5,000,000	.....	.....	.....	.....	.....0	.....	11/15/2015.							
0599999		Total - Bonds - U.S. Government.....								12,878,435	12,878,435	8,274,875	12,493,293	0	385,140	0	385,140	0	12,878,435	0	0	0	12,878,435	0	0	0	.....	.....0	0	.....	.....292,673	XXX								
Bonds - U.S. Political Subdivisions of States																																								
517840	S5	4	Las Vegas VY NV Wtr Dist GO Bld Amer Bd.....	..	01/13/2015.	Call	109.0000.....		14,954,800	13,720,000	14,987,652	14,883,635	.....	.....71,165	.....	.....71,165	.....	.....71,165	.....	.....	.....	.....71,165	.....	.....	.....	.....14,954,800	.....	.....	.....	.....	.....0	112,255	06/01/2039.							
717883	KL	5	Philadelphia PA Sch Dist GO Bld Amer Bd.....	..	08/31/2015.	Call	164.7185.....		123,539	75,000	77,828	77,606	.....	.....45,933	.....	.....45,933	.....	.....45,933	.....	.....	.....	.....45,933	.....	.....	.....	.....123,539	.....	.....	.....	.....	.....0	3,805	06/01/2040.							
2499999		Total - Bonds - U.S. Political Subdivisions of States.....								15,078,339	13,795,000	15,065,480	14,961,241	0	117,098	0	117,098	0	15,078,339	0	0	0	15,078,339	0	0	0	.....	.....0	0	.....	.....116,060	XXX								
Bonds - U.S. Special Revenue and Special Assessment																																								
186103	CE	5	Cleveland OH Port Auth Rev Txbl Dev Luig.....	..	05/18/2015.	Call	109.4817.....		2,041,833	1,865,000	1,865,000	1,865,000	.....	.....176,833	.....	.....176,833	.....	.....176,833	.....	.....	.....	.....176,833	.....	.....	.....	.....2,041,833	.....	.....	.....	.....	.....0	55,555	05/15/2019.							
186103	CE	5	Cleveland OH Port Auth Rev Txbl Dev Luig.....	..	05/15/2015.	Redemption	100.0000.....		200,000	200,000	200,000	200,000	.....	.....	.....	.....0	.....	.....0	.....	.....	.....	.....0	.....	.....	.....	.....200,000	.....	.....	.....	.....	.....0	5,860	05/15/2019.							
186103	CU	9	Cleveland OH Port Auth Rev Txbl Dev Tru.....	..	11/15/2015.	Redemption	100.0000.....		55,000	55,000	55,000	55,000	.....	.....	.....	.....0	.....	.....0	.....	.....	.....	.....0	.....	.....	.....	.....55,000	.....	.....	.....	.....	.....0	2,877	11/15/2023.							
18610R	AA	2	Cleveland OH Port Auth Rev Txbl Dev Aver.....	..	05/22/2015.	Call	101.8425.....		8,249,245	8,100,000	8,100,000	8,100,000	.....	.....149,245	.....	.....149,245	.....	.....149,245	.....	.....	.....	.....149,245	.....	.....	.....	.....8,249,245	.....	.....	.....	.....	.....0	253,890	10/15/2015.							
3128H6	DC	5	FHLMC Pool #E98199	3.500%	08/15/18.....	..	12/01/2015.	Paydown.....		225,225	225,225	206,397	217,882		7,343		7,343		7,343				7,343				225,225					0	4,126	08/15/2018.						
3128H7	B7	6	FHLMC Pool #E99062	3.500%	09/15/18.....	..	12/01/2015.	Paydown.....		50,664	50,664	47,735	49,473		1,191		1,191		1,191				1,191				50,664					0	966	09/15/2018.						
3128H7	G3	0	FHLMC Pool #E99218	3.500%	09/15/18.....	..	12/01/2015.	Paydown.....		139,889	139,889	131,539	136,558		3,331		3,331		3,331				3,331				139,889					0	2,651	09/15/2018.						
3128H7	K4	3	FHLMC Pool #E99315	3.500%	10/15/18.....	..	12/01/2015.	Paydown.....		66,753	66,753	62,769	65,109		1,643		1,643		1,643				1,643				66,753					0	1,572	10/15/2018.						
3128H7	K7	6	FHLMC Pool #E99318	3.500%	09/15/18.....	..	12/01/2015.	Paydown.....		99,561	99,561	93,618	97,067		2,494		2,494		2,494				2,494				99,561					0	1,883	09/15/2018.						
3128H7	MX	7	FHLMC Pool #E99374	3.500%	10/15/18.....	..	12/01/2015.	Paydown.....		185,652	185,652	174,571	181,250		4,401		4,401		4,401				4,401				185,652					0	3,504	10/15/2018.						
3128H7	NH	1	FHLMC Pool #E99392	3.500%	09/15/18.....	..	12/01/2015.	Paydown.....		137,700	137,700	129,094	134,183		3,517		3,517		3,517				3,517				137,700					0	2,416	09/15/2018.						
3128HJ	AD	8	FHLMC Gold PC Pool #W30004.....	..	12/01/2015.	Paydown.....			657,253	657,253	624,920	643,835	.....	.....13,418	.....	.....13,418	.....	.....13,418	.....	.....	.....	.....13,418	.....	.....	.....	.....657,253	.....	.....	.....	.....	.....0	26,843	05/15/2021.							
3128MJ	Q3	7	FHLMC Giant Pool #G08473.....	..	12/01/2015.	Paydown.....			861,327	861,327	883,869	883,086	.....	.....(21,759)	.....	.....(21,759)	.....	.....(21,759)	.....	.....	.....	.....(21,759)	.....	.....	.....	.....861,327	.....	.....	.....	.....	.....0	15,826	01/15/2042.							
3128MJ	T8	3	FHLMC Pool #G08574	4.500%	02/15/44.....	..	12/01/2015.	Paydown.....		5,290,066	5,290,066	5,644,666	5,639,371		(349,304)		(349,304)		(349,304)				(349,304)				5,290,066					0	123,874	02/15/2044.						
312903	HR	1	FHLMC REMIC Ser 113-C	8.500%	05/15/21.....	..	12/15/2015.	Paydown.....		680	680	697	681		(1)		(1)		(1)				(1)				680					0	29	05/15/2021.						
312904	AU	9	FHLMC REMIC Ser 181-E	7.000%	08/15/21.....	..	12/15/2015.	Paydown.....		35,911	35,911	36,435	35,881		31		31		31				31				35,911					0	1,245	08/15/2021.						
312904	F7	5																																						

SCHEDULE D - PART 4

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

E14.1

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				F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
312906 E5 5	FHLMC REMIC Ser 1116-XA.....	..	12/01/2015	Paydown.....	..	25,674	25,674	24,707	25,326	..	348	..	348	..	348	..	25,674	..	..	0	..	1,179	08/15/2021.
312906 LL 2	FHLMC REMIC Ser 1110-Z.....	..	12/01/2015	Paydown.....	..	35,753	35,753	37,174	36,328	..	(574)	..	(574)	..	(574)	..	35,753	..	..	0	..	1,335	07/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD.....	..	12/01/2015	Paydown.....	..	35,034	35,034	35,936	35,506	..	(472)	..	(472)	..	(472)	..	35,034	..	..	0	..	1,171	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z.....	..	12/01/2015	Paydown.....	..	43,306	43,306	44,547	43,950	..	(644)	..	(644)	..	(644)	..	43,306	..	..	0	..	1,623	05/15/2023.
31294K UC 7	FHLMC Gold PC Pool #E01479.....	..	12/01/2015	Paydown.....	..	182,635	182,635	171,905	178,286	..	4,349	..	4,349	..	4,349	..	182,635	..	..	0	..	3,365	09/15/2018.
31339D SE 9	FHLMC REMIC Ser 2416 PV.....	..	12/01/2015	Paydown.....	..	265,316	265,316	267,886	266,017	..	(701)	..	(701)	..	(701)	..	265,316	..	..	0	..	9,889	02/15/2032.
31339G JU 6	FHLMC REMIC Ser 2367 ZK.....	..	12/01/2015	Paydown.....	..	122,392	122,392	122,086	122,092	..	299	..	299	..	299	..	122,392	..	..	0	..	3,754	10/15/2031.
3133T2 YE 4	FHLMC REMIC Ser 1643-E.....	..	12/01/2015	Paydown.....	..	17,851	17,851	18,222	18,037	..	(186)	..	(186)	..	(186)	..	17,851	..	..	0	..	515/2023.	05/15/2023.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ.....	..	12/01/2015	Paydown.....	..	316,670	316,670	332,689	323,397	..	(6,727)	..	(6,727)	..	(6,727)	..	316,670	..	..	0	..	10,221	12/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z.....	..	12/01/2015	Paydown.....	..	230,896	230,896	238,039	234,699	..	(3,803)	..	(3,803)	..	(3,803)	..	230,896	..	..	0	..	8,319	04/15/2026.
3133TC 6P 8	FHLMC Structured Ser 2008 M.....	..	12/01/2015	Paydown.....	..	25,629	25,629	26,599	26,197	..	(567)	..	(567)	..	(567)	..	25,629	..	..	0	..	961	11/20/2027.
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6.....	..	12/01/2015	Paydown.....	..	2,718	2,718	2,616	2,705	..	13	..	13	..	13	..	2,718	..	..	0	..	75	03/25/2029.
3133TE LG 7	FHLMC REMIC Ser 2064 M.....	..	12/01/2015	Paydown.....	..	9,628	9,628	9,875	9,786	..	(158)	..	(158)	..	(158)	..	9,628	..	..	0	..	348	06/15/2028.
3133TK 5S 5	FHLMC REMIC Ser 2136-A.....	..	12/01/2015	Paydown.....	..	22,490	22,490	21,088	21,941	..	549	..	549	..	549	..	22,490	..	..	0	..	715	03/15/2029.
3133XD TL 5	Federal Home Loan Bk Bd Ser VB15.....	..	12/21/2015	Maturity.....	..	100,000,000	100,000,000	99,148,000	99,897,235	..	102,765	..	102,765	..	102,765	..	100,000,000	..	..	0	..	5,000,000	12/21/2015.
313401 TB 7	Federal Home Loan Mtg Corp Ser 17-0155.....	..	12/01/2015	Paydown.....	..	675	675	679	669	..	6	..	6	..	6	..	675	..	..	0	..	32	02/15/2016.
313401 TJ 0	Federal Home Loan Mtg Corp Ser 17-0158.....	..	12/01/2015	Paydown.....	..	204	204	205	203	..	2	..	2	..	2	..	204	..	..	0	..	10	03/15/2016.
313401 VR 9	Federal Home Loan Mtg Corp Ser 17-0189.....	..	12/01/2015	Paydown.....	..	569	569	559	561	..	8	..	8	..	8	..	569	..	..	0	..	30	09/15/2016.
31340Y BH 1	FHLMC REMIC Ser 6-C 9.050% 06/15/19.....	..	12/15/2015	Paydown.....	..	7,343	7,343	7,748	7,460	..	(117)	..	(117)	..	(117)	..	7,343	..	..	0	..	356	06/15/2019.
31340Y DB 2	FHLMC REMIC Ser 12-A 9.250% 11/15/19.....	..	12/15/2015	Paydown.....	..	11,542	11,542	11,492	11,467	..	75	..	75	..	75	..	11,542	..	..	0	..	566	11/15/2019.
31340Y JX 8	FHLMC REMIC Ser 30-D 9.500% 02/15/20.....	..	12/15/2015	Paydown.....	..	1,858	1,858	1,858	1,858	..	0	..	0	..	0	..	1,858	..	..	0	..	95	02/15/2020.
31340Y KF 5	FHLMC REMIC Ser 31-E 7.550% 05/15/20.....	..	12/15/2015	Paydown.....	..	40,254	40,254	40,676	40,111	..	143	..	143	..	143	..	40,254	..	..	0	..	1,681	05/15/2020.
31340Y QS 1	FHLMC REMIC Ser 46-B 7.800% 09/15/20.....	..	12/15/2015	Paydown.....	..	10,983	10,983	10,984	10,955	..	27	..	27	..	27	..	10,983	..	..	0	..	450	09/15/2020.
31340Y X6 1	FHLMC REMIC Ser 85-C 8.600% 01/15/21.....	..	12/15/2015	Paydown.....	..	20,537	20,537	19,536	20,187	..	350	..	350	..	350	..	20,537	..	..	0	..	926	01/15/2021.
31358E RK 0	FNMA REMIC Ser 1990-72B.....	..	12/01/2015	Paydown.....	..	17,157	17,157	16,752	16,966	..	191	..	191	..	191	..	17,157	..	..	0	..	837	07/25/2020.
31358G X4 4	FNMA REMIC Ser 1991-56G.....	..	12/01/2015	Paydown.....	..	16,309	16,309	16,017	16,153	..	156	..	156	..	156	..	16,309	..	..	0	..	757	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A.....	..	12/01/2015	Paydown.....	..	5,233	5,233	5,027	5,157	..	76	..	76	..	76	..	5,233	..	..	0	..	221	07/25/2021.
31358H H4 0	FNMA REMIC Ser 1991-98J.....	..	12/01/2015	Paydown.....	..	18,466	18,466	19,035	18,624	..	(158)	..	(158)	..	(158)	..	18,466	..	..	0	..	757	08/25/2021.
31358J HU 8	FNMA REMIC Ser 1991-113 ZE.....	..	12/01/2015	Paydown.....	..	5,358	5,358	5,513	5,426	..	(68)	..	(68)	..	(68)	..	5,358	..	..	0	..	280	09/25/2021.
31358M Q4 9	FNMA REMIC Ser G1992-42 Z.....	..	12/01/2015	Paydown.....	..	57,289	57,289	56,895	56,931	..	358	..	358	..	358	..	57,289	..	..	0	..	2,191	07/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ.....	..	12/01/2015	Paydown.....	..	229,979	229,979	236,612	232,673	..	(2,694)	..	(2,694)	..	(2,694)	..	229,979	..	..	0	..	7,883	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G.....	..	12/01/2015	Paydown.....	..	171,530	171,530	156,281	166,551	..	4,980	..	4,980	..	4,980	..	171,530	..	..	0	..	5,025	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA.....	..	12/01/2015	Paydown.....	..	38,609	38,609	38,102	38,341	..	268	..	268	..	268	..	38,609	..	..	0	..	1,337	07/25/2023.
31359E LJ 8	FNMA REMIC Ser 1993-204ZA.....	..	12/01/2015	Paydown.....	..	304,840	304,840	277,791	292,513	..	12,327	..	12,327	..	12,327	..	304,840	..	..	0	..	10,509	10/25/2023.
31359E YL 9	FNMA REMIC Ser 1993-199PF.....	..	12/01/2015	Paydown.....	..	124,257	124,257	126,387	123,952	..	306	..	306	..	306	..	124,257	..	..	0	..	4,554	10/25/2023.
31359F DE 5	FNMA REMIC Ser 1993-202M.....	..	09/01/2015	Paydown.....	..	366,981	366,981	376,871	365,734	..	1,247	..	1,247	..	1,247	..	366,981	..	..	0	..	8,982	11/25/2023.
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB.....	..	12/01/2015	Paydown.....	..	78,841	78,841	80,110	79,619	..	(777)	..	(777)	..	(777)	..	78,841	..	..	0	..	2,673	12/25/2023.
31359G P3 4	FNMA REMIC Ser 1994-37L.....	..	12/01/2015	Paydown.....	..	145,426	145,426	147,669	145,727	..	(302)	..	(302)	..	(302)	..	145,426	..	..	0	..	5,355	03/25/2024.
31359K RZ 1	FNMA REMIC Ser 1996-45 CI K.....	..	12/01/2015	Paydown.....	..	56,303	56,303	57,429	56,956	..	(653)	..	(653)	..	(653)	..	56,303	..	..	0	..	1,904	09/25/2021.
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z.....	..	12/01/2015	Paydown.....	..	7,376	7,376	7,922	7,817	..	(442)	..	(442)	..	(442)	..	7,376	..	..	0	..	288	01/17/2037.
31359Q UN 2	FNMA REMIC Ser 1997-56 Z.....	..	12/01/2015	Paydown.....	..	63,199	63,199	64,308	63,789	..	(591)	..	(591)	..	(591)	..	63,199	..	..	0	..	2,193	09/18/2027.
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ.....	..	12/01/2015	Paydown.....	..	351,511	351,511	361,943	355,374	..	(3,863)	..	(3,863)	..	(3,863)	..	351,511	..	..	0	..	11,161	06/17/2028.
31359U TL 9	FNMA REMIC Ser 1998-54C.....	..	12/01/2015	Paydown.....	..	34,937	34,937	35,068	34,965	..	(27)	..	(27)	..	(27)	..	34,937	..	..	0	..	1,332	09/18/2028.

SCHEDULE D - PART 4

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

E14.2

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ.....	..	12/01/2015	Paydown.....	730,499	730,499	749,360	741,415	.....	(10,916)	.....	.....	.....	.....	.....	.....	730,499	.....	.....	.....0	33,944	10/17/2038.
313602 3E 2	FNMA REMIC Ser 1989-67D.....	..	12/01/2015	Paydown.....	13,616	13,616	13,571	13,543	.....	74	.....	.....	.....	.....	.....	.....	13,616	.....	.....	.....0	706	10/25/2019.
313602 DV 3	FNMA REMIC Ser 1988-15A.....	..	12/01/2015	Paydown.....	15,153	15,153	15,338	15,165	.....	(12)	.....	.....	.....	.....	.....	.....	15,153	.....	.....	.....0	731	06/25/2018.
313602 GQ 1	FNMA REMIC Ser 1988-25B.....	..	12/01/2015	Paydown.....	13,761	13,761	13,909	13,761	.....	(148)	.....	.....	.....	.....	.....	.....	13,761	.....	.....	.....0	743	10/25/2018.
313602 W4 2	FNMA REMIC Ser 1989-62G.....	..	12/01/2015	Paydown.....	25,108	25,108	25,152	25,079	.....	29	.....	.....	.....	.....	.....	.....	25,108	.....	.....	.....0	1,049	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E.....	..	12/01/2015	Paydown.....	344	344	364	348	.....	(3)	.....	.....	.....	.....	.....	.....	344	.....	.....	.....0	18	04/25/2020.
313603 GW 6	FNMA REMIC Ser 1989-86E.....	..	12/01/2015	Paydown.....	3,972	3,972	3,935	3,947	.....	25	.....	.....	.....	.....	.....	.....	3,972	.....	.....	.....0	204	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E.....	..	12/01/2015	Paydown.....	8,898	8,898	9,384	9,061	.....	(163)	.....	.....	.....	.....	.....	.....	8,898	.....	.....	.....0	408	12/25/2019.
313603 YL 0	FNMA REMIC Ser 1990-16E.....	..	12/01/2015	Paydown.....	14,369	14,369	14,571	14,356	.....	13	.....	.....	.....	.....	.....	.....	14,369	.....	.....	.....0	763	03/25/2020.
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19.....	..	12/01/2015	Paydown.....	75,030	75,030	80,528	76,688	.....	(1,658)	.....	.....	.....	.....	.....	.....	75,030	.....	.....	.....0	2,475	12/25/2019.
31377M Y7 0	FNMA DUS Pool #381534 6.585% 04/25/24.....	..	12/01/2015	Paydown.....	152,029	152,029	168,183	160,195	.....	(8,165)	.....	.....	.....	.....	.....	.....	152,029	.....	.....	.....0	5,489	04/25/2024.
31377Q ML 3	FNMA DUS Pool #383863 6.850% 07/25/18.....	..	12/01/2015	Paydown.....	177,034	177,034	196,701	182,264	.....	(5,231)	.....	.....	.....	.....	.....	.....	177,034	.....	.....	.....0	6,675	07/25/2018.
31377R JL 5	FNMA DUS Pool #384667 7.090% 01/25/27.....	..	12/01/2015	Paydown.....	260,670	260,670	286,371	276,495	.....	(15,825)	.....	.....	.....	.....	.....	.....	260,670	.....	.....	.....0	10,132	01/25/2027.
31377T KU 9	FNMA DUS Pool #386507 5.690% 11/25/18.....	..	12/01/2015	Paydown.....	155,420	155,420	160,908	156,568	.....	(1,148)	.....	.....	.....	.....	.....	.....	155,420	.....	.....	.....0	4,835	11/25/2018.
31377T XE 1	FNMA DUS Pool #386877 4.990% 04/25/19.....	..	12/01/2015	Paydown.....	125,467	125,467	120,233	123,469	.....	1,999	.....	.....	.....	.....	.....	.....	125,467	.....	.....	.....0	3,457	04/25/2019.
31377U FK 4	FNMA DUS Pool #387270 5.450% 03/25/35.....	..	12/01/2015	Paydown.....	82,631	82,631	83,109	82,910	.....	(279)	.....	.....	.....	.....	.....	.....	82,631	.....	.....	.....0	2,463	03/25/2035.
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23.....	..	12/01/2015	Paydown.....	522,911	522,911	538,190	529,551	.....	(6,640)	.....	.....	.....	.....	.....	.....	522,911	.....	.....	.....0	15,577	11/25/2023.
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23.....	..	12/01/2015	Paydown.....	154,555	154,555	158,805	156,376	.....	(1,821)	.....	.....	.....	.....	.....	.....	154,555	.....	.....	.....0	4,574	09/25/2023.
31381L KH 9	FNMA Pool #463896 6.340% 10/25/27.....	..	12/01/2015	Paydown.....	44,350	44,350	51,982	51,381	.....	(7,031)	.....	.....	.....	.....	.....	.....	44,350	.....	.....	.....0	1,551	10/25/2027.
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28.....	..	12/01/2015	Paydown.....	20,414	20,414	24,257	23,917	.....	(3,503)	.....	.....	.....	.....	.....	.....	20,414	.....	.....	.....0	744	01/25/2028.
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35.....	..	12/01/2015	Paydown.....	26,877	26,877	30,030	29,900	.....	(3,023)	.....	.....	.....	.....	.....	.....	26,877	.....	.....	.....0	871	01/25/2035.
31381M PR 0	FNMA DUS Pool #464932 4.340% 04/25/20.....	..	12/01/2015	Paydown.....	191,335	191,335	206,522	199,762	.....	(8,427)	.....	.....	.....	.....	.....	.....	191,335	.....	.....	.....0	4,578	04/25/2020.
31381M X2 6	FNMA DUS Pool #465197 4.270% 05/25/20.....	..	12/01/2015	Paydown.....	128,701	128,701	138,072	133,933	.....	(5,232)	.....	.....	.....	.....	.....	.....	128,701	.....	.....	.....0	3,030	05/25/2020.
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20.....	..	12/01/2015	Paydown.....	145,800	145,800	153,899	150,466	.....	(4,667)	.....	.....	.....	.....	.....	.....	145,800	.....	.....	.....0	3,239	10/25/2020.
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29.....	..	12/01/2015	Paydown.....	66,905	66,905	76,313	75,593	.....	(8,688)	.....	.....	.....	.....	.....	.....	66,905	.....	.....	.....0	2,275	12/25/2029.
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20.....	..	12/01/2015	Paydown.....	123,173	123,173	127,099	125,386	.....	(2,213)	.....	.....	.....	.....	.....	.....	123,173	.....	.....	.....0	2,498	09/25/2020.
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20.....	..	12/01/2015	Paydown.....	243,210	243,210	243,210	243,210	.....	0	.....	.....	.....	.....	.....	.....	243,210	.....	.....	.....0	4,394	10/25/2020.
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29.....	..	12/01/2015	Paydown.....	37,241	37,241	43,211	42,724	.....	(5,483)	.....	.....	.....	.....	.....	.....	37,241	.....	.....	.....0	1,293	01/25/2029.
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29.....	..	12/01/2015	Paydown.....	40,512	40,512	48,735	48,113	.....	(7,600)	.....	.....	.....	.....	.....	.....	40,512	.....	.....	.....0	1,503	07/25/2029.
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30.....	..	12/01/2015	Paydown.....	52,793	52,793	51,098	51,221	.....	1,573	.....	.....	.....	.....	.....	.....	52,793	.....	.....	.....0	2,037	02/25/2030.
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41.....	..	12/01/2015	Paydown.....	1,146,432	1,146,432	1,157,672	1,157,159	.....	(10,727)	.....	.....	.....	.....	.....	.....	1,146,432	.....	.....	.....0	26,360	03/25/2041.
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41.....	..	12/01/2015	Paydown.....	995,061	995,061	1,004,817	1,004,355	.....	(9,295)	.....	.....	.....	.....	.....	.....	995,061	.....	.....	.....0	22,332	04/25/2041.
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41.....	..	12/01/2015	Paydown.....	292,340	292,340	295,766	295,617	.....	(3,278)	.....	.....	.....	.....	.....	.....	292,340	.....	.....	.....0	6,723	04/25/2041.
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41.....	..	12/01/2015	Paydown.....	1,125,029	1,125,029	1,136,600	1,135,633	.....	(10,604)	.....	.....	.....	.....	.....	.....	1,125,029	.....	.....	.....0	25,500	08/25/2041.
3138EG N4 2	FNMA Pool #AL0410 4.404% 06/25/21.....	..	12/01/2015	Paydown.....	1,249,424	1,249,424	1,336,884	1,306,519	.....	(57,095)	.....	.....	.....	.....	.....	.....	1,249,424	.....	.....	.....0	42,745	06/25/2021.
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42.....	..	12/01/2015	Paydown.....	6,082,482	6,082,482	6,126,295	6,124,869	.....	(42,388)	.....	.....	.....	.....	.....	.....	6,082,482	.....	.....	.....0	108,875	10/25/2042.
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28.....	..	12/01/2015	Paydown.....	789,067	789,067	808,053	807,043	.....	(17,976)	.....	.....	.....	.....	.....	.....	789,067	.....	.....	.....0	12,658	02/25/2028.
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31.....	..	12/01/2015	Paydown.....	11,173	11,173	14,174	14,062	.....	(2,889)	.....	.....	.....	.....	.....	.....	11,173	.....	.....	.....0	444	01/25/2031.
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31.....	..	12/01/2015	Paydown.....	19,284	19,284	24,521	24,329	.....	(5,045)	.....	.....	.....	.....	.....	.....	19,284	.....	.....	.....0	760	02/25/2031.
3138L2 UF 2	FNMA Pool #AM2381 7.700% 01/25/31.....	..	12/01/2015	Paydown.....	6,986	6,986	9,116	9,038	.....	(2,052)	.....	.....	.....	.....	.....	.....	6,986	.....	.....	.....0	294	01/25/2031.
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42.....	..	12/01/2015	Paydown.....	692,185	692,185	720,305	719,066	.....	(26,881)	.....	.....	.....	.....	.....	.....	692,185	.....	.....	.....0	15,829	07/25/2042.
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42.....	..	12/01/2015	Paydown.....	577,942	577,942	601,421	600,248	.....	(22,306)	.....	.....	.....	.....	.....	.....	577,942	.....	.....	.....0	11,786	07/25/2042.

SCHEDULE D - PART 4

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

E14.3

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3138M6	QU	4	FNMA Pool #AP3166	3.000%	08/25/42	Paydown		222,316	222,316	231,347	230,980			(8,664)	(8,664)		222,316			0	5,378	08/25/2042.
3138MJ	HZ	5	FNMA Pool #AQ2947	2.500%	11/25/27	Paydown		517,566	517,566	515,706	515,773		1,793	1,793		517,566			0	7,243	11/25/2027.	
3138MR	ML	2	FNMA Pool #AQ9362	2.500%	01/25/28	Paydown		6,232,513	6,232,513	6,189,664	6,191,851		40,662	40,662		6,232,513			0	85,123	01/25/2028.	
3138W9	GS	3	FNMA Pool #AS0208	3.500%	08/25/43	Paydown		5,114,831	5,114,831	5,068,877	5,069,786		45,045	45,045		5,114,831			0	101,235	08/25/2043.	
3138W9	GU	8	FNMA Pool # AS0210	3.500%	08/25/43	Paydown		3,978,277	3,978,277	3,994,439	3,993,806		(15,529)	(15,529)		3,978,277			0	80,469	08/25/2043.	
3138WC	J9	5	FNMA Pool #AS2987	4.000%	08/25/44	Nomura Securities Int'l Inc.		83,562,794	78,879,333	83,655,230	83,608,810		(103,537)	(103,537)		83,505,274		57,520	57,520	2,480,317	08/25/2044.	
3138WC	J9	5	FNMA Pool #AS2987	4.000%	08/25/44	Paydown		20,451,246	20,451,246	21,689,505	21,677,470		(1,226,224)	(1,226,224)		20,451,246			0	636,401	08/25/2044.	
3138WD	FK	2	FNMA Pool #AS3769	4.000%	11/25/39	Paydown		3,815,133	3,815,133	4,083,683	4,083,154		(268,020)	(268,020)		3,815,133			0	90,626	11/25/2039.	
3138WQ	AY	8	FNMA Pool #AT2722	3.000%	05/25/43	Paydown		449,975	449,975	437,390	437,708		12,267	12,267		449,975			0	7,354	05/25/2043.	
3138WQ	B8	4	FNMA Pool #AT2762	2.500%	05/25/28	Paydown		798,307	798,307	791,821	792,119		6,188	6,188		798,307			0	11,567	05/25/2028.	
3138WV	BK	4	FNMA Pool #AT8141	3.000%	08/25/43	Paydown		813,087	813,087	787,202	788,147		24,941	24,941		813,087			0	16,130	08/25/2043.	
3138X0	Z3	5	FNMA Pool #AU1661	2.500%	07/25/28	Paydown		1,933,527	1,933,527	1,917,817	1,918,567		14,960	14,960		1,933,527			0	26,097	07/25/2028.	
3138X2	LF	9	FNMA Pool #AU3025	3.000%	08/25/43	Paydown		1,411,043	1,411,043	1,366,121	1,367,620		43,423	43,423		1,411,043			0	26,656	08/25/2043.	
3138X3	AQ	5	FNMA Pool #AU3614	3.000%	07/25/43	Paydown		473,661	473,661	458,581	459,063		14,598	14,598		473,661			0	7,114	07/25/2043.	
3138X6	KE	4	FNMA Pool #AU6592	3.500%	01/25/44	Paydown		2,214,493	2,214,493	2,246,153	2,245,584		(31,091)	(31,091)		2,214,493			0	26,339	01/25/2044.	
3138X9	SH	3	FNMA Pool #AU9519	3.500%	10/25/43	Paydown		5,324,265	5,324,265	5,438,784	5,435,623		(111,358)	(111,358)		5,324,265			0	85,264	10/25/2043.	
3138XH	D5	7	FNMA Pool #AV5523	4.500%	01/25/44	Paydown		740,900	740,900	794,499	793,797		(52,897)	(52,897)		740,900			0	26,585	01/25/2044.	
3138XJ	3K	1	FNMA Pool #AV7101	3.500%	03/25/44	Paydown		1,548,464	1,548,464	1,559,049	1,558,806		(10,343)	(10,343)		1,548,464			0	22,240	03/25/2044.	
3138XJ	3Y	1	FNMA Pool #AV7114	4.500%	03/25/44	Paydown		3,689,640	3,689,640	3,962,903	3,958,755		(269,116)	(269,116)		3,689,640			0	69,744	03/25/2044.	
3138XK	VB	8	FNMA Pool #AV7993	4.500%	02/25/44	Paydown		38,107	38,107	40,863	40,802		(2,695)	(2,695)		38,107			0	931	02/25/2044.	
3138XU	VB	5	FNMA Pool #AW5109	4.000%	08/25/44	Paydown		4,616,063	4,616,063	4,897,715	4,895,171		(279,108)	(279,108)		4,616,063			0	103,885	08/25/2044.	
3138Y6	3L	6	FNMA Pool #AX5302	4.000%	01/25/42	Paydown		15,172,538	15,172,538	16,215,650	16,213,818		(1,041,280)	(1,041,280)		15,172,538			0	300,479	01/25/2042.	
3138Y8	F6	2	FNMA Pool #AX6488	4.000%	11/25/44	Paydown		5,759,587	5,759,587	6,160,958	6,160,356		(400,769)	(400,769)		5,759,587			0	137,021	11/25/2044.	
31392C	PT	5	FNMA REMIC Ser 2002-21 CI PE			Paydown		57,997	57,997	59,683	59,298		(1,301)	(1,301)		57,997			0	1,968	04/25/2032.	
31392E	4S	6	FNMA REMIC Ser 2002-72 CI DA			Paydown		183,981	183,981	189,270	184,464		(483)	(483)		183,981			0	5,032	11/25/2017.	
31392E	5J	5	FNMA REMIC Ser 2002-79 CI CB			Paydown		605,265	605,265	596,092	601,194		4,071	4,071		605,265			0	17,637	11/25/2022.	
31392E	F5	4	FNMA REMIC Ser 2002-65 CI HC			Paydown		47,683	47,683	48,063	47,633		50	50		47,683			0	1,147	10/25/2017.	
31392E	SX	9	FNMA REMIC Ser 2002-59 CI B			Paydown		23,462	23,462	24,394	23,698		(236)	(236)		23,462			0	662	09/25/2017.	
31392J	YQ	6	FNMA REMIC Tr Ser 2003 W3 CI 2A5			Paydown		83,128	83,128	84,531	83,971		(843)	(843)		83,128			0	2,051	06/25/2042.	
31392R	SJ	1	FHLMC SPC Ser T-45 CI A5			Paydown		3,707,700	3,707,700	3,814,296	3,766,519		(58,819)	(58,819)		3,707,700			0	143,141	10/27/2031.	
31392T	WT	0	FHLMC REMIC Ser 2478 JF			Paydown		43,090	43,090	44,881	43,649		(559)	(559)		43,090			0	1,342	08/15/2022.	
31392U	KL	7	FHLMC REMIC Ser 2504 N			Paydown		374,187	374,187	382,314	375,290		(1,103)	(1,103)		374,187			0	10,869	09/15/2017.	
31392U	MQ	4	FHLMC REMIC Ser 2503 BH			Paydown		167,344	167,344	172,652	167,955		(611)	(611)		167,344			0	4,865	09/15/2017.	
31392V	7G	1	FHLMC REMIC Ser 2498 BM			Paydown		37,205	37,205	38,246	37,345		(140)	(140)		37,205			0	1,051	09/15/2017.	
31392V	SN	3	FHLMC REMIC Ser 2496 BK			Paydown		144,090	144,090	148,592	144,681		(591)	(591)		144,090			0	4,092	09/15/2017.	
31392V	XT	4	FHLMC Struc PTC Ser T50 CI A7			Paydown		2,899,553	2,899,553	2,866,752	2,882,870		16,684	16,684		2,899,553			0	78,777	10/27/2031.	
31392W	G9	5	FHLMC REMIC Ser 2516 CI EH			Paydown		663,075	663,075	669,706	663,710		(635)	(635)		663,075			0	19,064	10/15/2022.	
31392W	MB	3	FHLMC REMIC Ser 2515 CI KB			Paydown		93,624	93,624	95,409	93,858		(234)	(234)		93,624			0	2,385	10/15/2017.	
31392X	6X	1	FHLMC REMIC Ser 2517 CI BH			Paydown		241,159	241,159	247,980	241,983		(824)	(824)		241,159			0	6,883	10/15/2017.	
31393A	FD	4	FNMA REMIC Ser 2003-28 CI TC			Paydown		755,233	755,233	800,547	763,642		(8,409)	(8,409)		755,233			0	21,385	04/25/2023.	
31393A	ZB	6	FNMA REMIC Ser 2003-30 CI BC			Paydown		32,817	32,817	34,745	33,253		(436)	(436)		32,817			0	1,805	04/25/2023.	
31393B	3W	3	FNMA REMIC Ser 2003-51 CI QH			Paydown		2,456,887	2,456,887	2,530,593	2,486,705		(29,818)	(29,818)		2,456,887			0	78,923	06/25/2033.	
31393C	PD	9	FNMA REMIC Ser 2003-55 CI CD			Paydown		104,449	104,449	103,356	103,849		601	601		104,449			0	2,711	06/25/2022.	

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 Identification	Description			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31393C	QH	9	FNMA REMIC Ser 2003-55 CI HY.....	..	12/01/2015	Paydown.....		411,702	411,702	421,415	413,308			(1,606)		(1,606)	411,702			0	10,676	06/25/2023.
31393D	TX	9	FNMA REMIC Ser 2003-W10 CI 1A4.....	..	12/01/2015	Paydown.....		365,313	365,313	365,299	364,694			619		619	365,313			0	9,531	06/25/2043.
31393E	2B	4	FNMA REMIC Ser 2003-85 CI VY.....	..	09/01/2015	Paydown.....		1,038,880	1,038,880	974,599	1,032,037			6,843		6,843	1,038,880			0	19,799	10/25/2024.
31393E	LF	4	FNMA REMIC Ser 2003-W12 CI 1A8.....	..	12/01/2015	Paydown.....		944,216	944,216	927,343	927,343			16,873		16,873	944,216			0	25,707	06/25/2043.
31393E	MH	9	FNMA REMIC Ser 2003-84 CI PV.....	..	12/01/2015	Paydown.....		4,146,952	4,146,952	3,873,512	4,109,440			37,512		37,512	4,146,952			0	112,209	08/25/2023.
31393E	N7	0	FNMA REMIC Ser 2003-86 CI VH.....	..	10/01/2015	Paydown.....		1,799,997	1,799,997	1,716,747	1,790,859			9,138		9,138	1,799,997			0	45,178	04/25/2022.
31393F	4B	9	FHLMC REMIC Ser 2528 CI KM.....	..	12/01/2015	Paydown.....		205,166	205,166	208,774	206,141			(975)		(975)	205,166			0	6,025	11/15/2022.
31393F	LU	8	FHLMC REMIC Ser 2527 CI BP.....	..	12/01/2015	Paydown.....		89,045	89,045	90,241	89,134			(90)		(90)	89,045			0	2,271	11/15/2017.
31393F	PA	8	FHLMC REMIC Ser 2532 CI PH.....	..	12/01/2015	Paydown.....		1,495,969	1,495,969	1,537,576	1,515,163			(19,193)		(19,193)	1,495,969			0	48,530	12/15/2032.
31393H	6S	6	FHLMC REMIC Ser 2543 CI AN.....	..	12/01/2015	Paydown.....		214,565	214,565	212,688	213,907			659		659	214,565			0	5,627	12/15/2017.
31393J	6E	3	FHLMC REMIC Ser 2556 CI TC.....	..	12/01/2015	Paydown.....		223,829	223,829	234,461	226,012			(2,183)		(2,183)	223,829			0	6,300	01/15/2023.
31393J	CQ	9	FHLMC REMIC Ser 2551 CI CB.....	..	12/01/2015	Paydown.....		270,499	270,499	257,439	267,409			3,090		3,090	270,499			0	6,822	01/15/2018.
31393M	FL	0	FHLMC REMIC Ser 2591 CI WC.....	..	12/01/2015	Paydown.....		646,993	646,993	630,211	643,751			3,242		3,242	646,993			0	16,739	10/15/2032.
31393N	AH	2	FHLMC REMIC Ser 2587 CI KG.....	..	12/01/2015	Paydown.....		959,951	959,951	986,349	972,625			(12,674)		(12,674)	959,951			0	25,610	03/15/2033.
31393P	DY	7	FHLMC REMIC Ser 2595 CI GC.....	..	12/01/2015	Paydown.....		391,034	391,034	410,341	395,033			(4,000)		(4,000)	391,034			0	11,187	04/15/2023.
31393P	RF	3	FHLMC REMIC Ser 2603 CI C.....	..	12/01/2015	Paydown.....		349,331	349,331	369,690	353,861			(4,530)		(4,530)	349,331			0	9,259	04/15/2023.
31393Q	3G	5	FHLMC REMIC Ser 2594 CI TY.....	..	12/01/2015	Paydown.....		2,549,878	2,549,878	2,547,258	2,547,258			2,620		2,620	2,549,878			0	76,118	12/15/2022.
31393T	CC	8	FNMA REMIC Ser 2003-92 CI MB.....	..	12/01/2015	Paydown.....		321,154	321,154	307,476	316,231			4,923		4,923	321,154			0	8,372	09/25/2023.
31393U	HG	1	FNMA REMIC Ser 2003-120 CI JD.....	..	12/01/2015	Paydown.....		484,926	484,926	484,016	483,510			1,415		1,415	484,926			0	12,580	12/25/2023.
31393U	QG	1	FNMA REMIC Ser 2003-117 CI MD.....	..	12/01/2015	Paydown.....		1,251,595	1,251,595	1,169,068	1,219,808			31,787		31,787	1,251,595			0	33,351	12/25/2023.
31393V	4V	0	FHLMC REMIC Ser 2627 CI MW.....	..	12/01/2015	Paydown.....		374,736	374,736	379,479	375,310			(575)		(575)	374,736			0	9,672	06/15/2023.
31393Y	4J	1	FNMA REMIC Ser 2004-51 CI KW.....	..	12/01/2015	Paydown.....		358,586	358,586	357,017	357,192			1,393		1,393	358,586			0	10,195	07/25/2024.
31394A	LU	8	FNMA REMIC Ser 2004-W10 CI A5.....	..	12/01/2015	Paydown.....		4,943,992	4,943,992	5,037,271	4,999,394			(55,402)		(55,402)	4,943,992			0	138,824	08/25/2034.
31394A	PF	7	FNMA REMIC Ser 2004-65 CI ZA.....	..	12/01/2015	Paydown.....		4,822,050	4,822,050	4,597,426	4,679,833			142,217		142,217	4,822,050			0	111,393	08/25/2034.
31394A	XM	3	FNMA Grantor Tr Ser 2004-T4 CI A19.....	..	12/01/2015	Paydown.....		1,181,147	1,181,147	1,188,565	1,185,044			(3,898)		(3,898)	1,181,147			0	28,608	08/25/2034.
31394B	6M	1	FNMA REMIC Ser 2005-6 CI MB.....	..	12/01/2015	Paydown.....		1,193,969	1,193,969	1,196,021	1,191,857			2,113		2,113	1,193,969			0	31,165	02/25/2025.
31394B	DH	4	FNMA REMIC Ser 2004-78 CI Z.....	..	12/01/2015	Paydown.....		2,928,646	2,928,646	2,974,040	2,949,202			(20,556)		(20,556)	2,928,646			0	107,928	11/25/2034.
31394D	E4	8	FNMA REMIC Ser 2005-53 CI MJ.....	..	12/01/2015	Paydown.....		286,838	286,838	295,264	290,120			(3,282)		(3,282)	286,838			0	15,018	06/25/2035.
31394D	JW	1	FNMA REMIC Ser 2005-W2 CI A8.....	..	12/01/2015	Paydown.....		3,408,611	3,408,611	3,386,944	3,389,669			18,941		18,941	3,408,611			0	97,309	05/25/2035.
31394F	H7	3	FNMA REMIC Ser 2005-83 CI LB.....	..	12/01/2015	Paydown.....		3,769,991	3,769,991	3,704,113	3,740,164			29,827		29,827	3,769,991			0	113,276	10/25/2035.
31394G	S8	7	FHLMC REMIC Ser 2657 CI DT.....	..	12/01/2015	Paydown.....		278,165	278,165	257,259	271,719			6,446		6,446	278,165			0	7,234	08/15/2023.
31394H	4W	8	FHLMC REMIC Ser 2664 CI AY.....	..	12/01/2015	Paydown.....		631,801	631,801	585,798	617,699			14,102		14,102	631,801			0	16,585	08/15/2023.
31394H	ZZ	7	FHLMC REMIC Ser 2672 CI XB.....	..	12/01/2015	Paydown.....		258,265	258,265	265,368	262,015			(3,750)		(3,750)	258,265			0	7,923	09/15/2023.
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL.....	..	12/01/2015	Paydown.....		1,921,655	1,921,655	1,966,512	1,931,606			(9,952)		(9,952)	1,921,655			0	56,134	09/15/2023.
31394J	MS	3	FHLMC REMIC Ser 2676 CI KY.....	..	12/01/2015	Paydown.....		1,435,950	1,435,950	1,358,862	1,412,137			23,812		23,812	1,435,950			0	37,416	09/15/2023.
31394J	V5	3	FHLMC REMIC Ser 2677 CI VJ.....	..	01/01/2015	Paydown.....		136,319	136,319	136,149	136,028			291		291	136,319			0	625	07/15/2022.
31394J	YA	9	FHLMC REMIC Ser 2697 CI LG.....	..	12/01/2015	Paydown.....		611,201	611,201	546,451	591,477			19,724		19,724	611,201			0	14,412	10/15/2023.
31394L	4E	9	FHLMC REMIC Ser 2684 CI PH.....	..	12/01/2015	Paydown.....		280,619	280,619	263,518	277,948			2,671		2,671	280,619			0	7,165	01/15/2033.
31394L	HM	7	FHLMC REMIC Ser 2691 CI VU.....	..	07/01/2015	Paydown.....		560,852	560,852	577,678	560,315			537		537	560,852			0	10,337	08/15/2023.
31394L	N5	7	FHLMC REMIC Ser 2701 CI AC.....	..	12/01/2015	Paydown.....		773,952	773,952	720,743	757,252			16,701		16,701	773,952			0	21,376	11/15/2023.
31394M	YB	0	FHLMC REMIC Ser 2720 CI PC.....	..	12/01/2015	Paydown.....		333,481	333,481	310,450	324,010			9,471		9,471	333,481			0	8,681	12/15/2023.
31394R	JX	8	FHLMC REMIC Ser 2754 CI PD.....	..	12/01/2015	Paydown.....		693,323	693,323	689,531	691,771			1,551		1,551	693,323			0	19,319	11/15/2032.
31394V	CY	4	FHLMC REMIC Ser 2005-117 CI AU.....	..	08/27/2015	Paydown.....		574,397	574,397	567,935	572,010			2,387		2,387	574,397			0	11,719	07/25/2034.

SCHEDULE D - PART 4

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

E14.5

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal	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
31394W KC 1	FHLMC REMIC Ser 2777 CI DG.....	..	12/01/2015	Paydown.....		949,726	949,726	827,448	927,627	22,099	22,099				22,099		949,726			0	20,127	04/15/2033.
31394X Q9 0	FHLMC REMIC Ser 2780 CI LE.....	..	04/01/2015	Paydown.....		70,990	70,990	69,215	70,814	176	176				176		70,990			0	710	11/15/2032.
31394Y R7 1	FHLMC REMIC Ser 2802 CI VG.....	..	05/01/2015	Paydown.....		636,170	636,170	643,725	634,956	1,215	1,215				1,215		636,170			0	8,821	07/15/2023.
31394Y XS 8	FHLMC REMIC Ser 2811 CI DT.....	..	12/01/2015	Paydown.....		238,165	238,165	235,634	237,068	1,097	1,097				1,097		238,165			0	6,072	06/15/2024.
31395B R3 9	FNMA REMIC Ser 2006-24 CI Z.....	..	12/01/2015	Paydown.....		16,310,040	16,310,040	16,646,297	16,477,152	(167,113)	(167,113)				(167,113)		16,310,040			0	444,061	04/25/2036.
31395D J4 2	FNMA REMIC Ser 2006-43 CI KD.....	..	12/01/2015	Paydown.....		3,087,179	3,087,179	3,243,468	3,142,404	(55,225)	(55,225)				(55,225)		3,087,179			0	109,773	06/25/2036.
31395E 4R 5	FHLMC REMIC Ser 2837 CI ED.....	..	09/01/2015	Paydown.....		81,235	81,235	79,306	80,825	410	410				410		81,235			0	1,858	08/15/2019.
31395E ZV 2	FHLMC REMIC Ser 2835 CI NG.....	..	04/01/2015	Paydown.....		151,856	151,856	155,415	151,578	278	278				278		151,856			0	1,470	07/15/2033.
31395G M4 1	FHLMC REMIC Ser 2868 CI AV.....	..	12/01/2015	Paydown.....		769,347	769,347	769,467	768,356	991	991				991		769,347			0	19,791	08/15/2024.
31395J MG 8	FHLMC REMIC Ser 2892 CI AD.....	..	12/01/2015	Paydown.....		191,576	191,576	191,456	191,290	286	286				286		191,576			0	5,073	11/15/2024.
31395J Z2 5	FHLMC REMIC Ser 2891 CI LD.....	..	04/01/2015	Paydown.....		351,891	351,891	338,366	350,795	1,097	1,097				1,097		351,891			0	3,729	08/15/2033.
31395K CW 1	FHLMC REMIC Ser 2905 CI ME.....	..	04/01/2015	Paydown.....		107,067	107,067	108,690	106,882	186	186				186		107,067			0	1,243	08/15/2033.
31395K HE 6	FHLMC REMIC Ser 2904 CI PE.....	..	12/01/2015	Paydown.....		4,024,936	4,024,936	4,179,644	4,089,019	(64,084)	(64,084)				(64,084)		4,024,936			0	111,525	12/15/2034.
31395K NS 8	FHLMC REMIC Ser 2903 CI BD.....	..	12/01/2015	Paydown.....		3,890,262	3,890,262	3,952,263	3,906,643	(16,381)	(16,381)				(16,381)		3,890,262			0	92,882	12/15/2019.
31395L E8 0	FHLMC REMIC Ser 2915 CI MQ.....	..	05/01/2015	Paydown.....		103,732	103,732	103,943	103,542	190	190				190		103,732			0	1,215	09/15/2033.
31395M 5N 5	FHLMC REMIC Ser 2939 CI DK.....	..	12/01/2015	Paydown.....		788,554	788,554	808,637	794,750	(6,196)	(6,196)				(6,196)		788,554			0	21,747	02/15/2030.
31395M QS 1	FHLMC REMIC Ser 2935 CI LM.....	..	12/01/2015	Paydown.....		113,151	113,151	107,564	110,923	2,228	2,228				2,228		113,151			0	2,637	02/15/2035.
31395N BP 1	FNMA REMIC Ser 2006-44 CI OG.....	..	06/01/2015	Paydown.....		1,519,264	1,519,264	1,467,989	1,511,969	7,295	7,295				7,295		1,519,264			0	23,643	12/25/2034.
31395P WT 5	FHLMC REMIC Ser 2950 CI LG.....	..	01/01/2015	Paydown.....		81,262	81,262	81,858	81,092	169	169				169		81,262			0	372	10/15/2033.
31395U DZ 1	FHLMC REMIC Ser 2980 CI LD.....	..	01/01/2015	Paydown.....		104,745	104,745	99,622	104,486	258	258				258		104,745			0	480	12/15/2033.
31395U QH 7	FHLMC REMIC Ser 2982 CI PE.....	..	12/01/2015	Paydown.....		4,383,935	4,383,935	4,265,432	4,336,399	47,536	47,536				47,536		4,383,935			0	117,348	05/15/2035.
31395X 3F 0	FHLMC REMIC Ser 3018 CI UG.....	..	12/01/2015	Paydown.....		730,569	730,569	737,874	730,239	330	330				330		730,569			0	20,977	10/15/2034.
31395X MD 4	FHLMC REMIC Ser 3025 CI ZC.....	..	12/01/2015	Paydown.....		3,515,814	3,515,814	3,481,178	3,491,190	24,625	24,625				24,625		3,515,814			0	117,650	08/15/2035.
31395X WS 0	FHLMC REMIC Ser 3019 CI ZQ.....	..	12/01/2015	Paydown.....		4,877,055	4,877,055	4,835,873	4,846,671	30,384	30,384				30,384		4,877,055			0	222,698	06/15/2035.
31396E KN 5	FHLMC REMIC Ser 3078 CI PD.....	..	11/01/2015	Paydown.....		2,763,966	2,763,966	2,786,423	2,761,011	2,955	2,955				2,955		2,763,966			0	75,673	07/15/2034.
31396F G3 1	FHLMC REMIC Ser 3068 CI Z.....	..	12/01/2015	Paydown.....		3,735,739	3,735,739	3,812,813	3,779,821	(44,082)	(44,082)				(44,082)		3,735,739			0	107,172	11/15/2035.
31396H E6 2	FHLMC REMIC Ser 3113 CI QD.....	..	02/01/2015	Paydown.....		415,333	415,333	397,033	414,076	1,257	1,257				1,257		415,333			0	2,477	06/15/2034.
31396J UF 0	FHLMC REMIC Ser 3143 CI B.....	..	12/01/2015	Paydown.....		948,763	948,763	921,782	937,761	11,001	11,001				11,001		948,763			0	28,243	04/15/2026.
31396T KH 5	FHLMC REMIC Ser 3174 CI DG.....	..	12/01/2015	Paydown.....		1,485,083	1,485,083	1,563,050	1,512,316	(27,233)	(27,233)				(27,233)		1,485,083			0	48,995	06/15/2036.
31396T QY 2	FHLMC REMIC Ser 3174 CI PZ.....	..	12/01/2015	Paydown.....		1,913,783	1,913,783	1,903,458	1,905,389	8,394	8,394				8,394		1,913,783			0	83,134	01/15/2036.
31396U AQ 3	FHLMC REMIC Ser 3189 CI PC.....	..	12/01/2015	Paydown.....		1,496,272	1,496,272	1,511,235	1,494,421	1,851	1,851				1,851		1,496,272			0	50,629	08/15/2035.
31396U LN 8	FHLMC REMIC Ser 3186 CI PD.....	..	10/01/2015	Paydown.....		3,980,769	3,980,769	3,843,930	3,965,194	15,575	15,575				15,575		3,980,769			0	98,325	07/15/2034.
31396W Q7 4	FNMA REMIC Ser 2007-74 CI ZE.....	..	12/01/2015	Paydown.....		3,928,033	3,928,033	4,003,934	3,959,179	(31,146)	(31,146)				(31,146)		3,928,033			0	120,055	08/25/2037.
31396X AT 1	FNMA REMIC Ser 2007-81 CI DE.....	..	10/01/2015	Paydown.....		3,869,958	3,869,958	3,967,916	3,867,693	2,265	2,265				2,265		3,869,958			0	93,423	06/25/2036.
31396X GH 1	FHLMC REMIC Ser 2007-77 CI MD.....	..	12/01/2015	Paydown.....		4,176,080	4,176,080	4,575,981	4,264,605	(88,525)	(88,525)				(88,525)		4,176,080			0	121,001	12/25/2036.
31396X HW 7	FNMA REMIC Ser 2007-77 CI DC.....	..	12/01/2015	Paydown.....		2,918,956	2,918,956	3,011,086	2,948,965	(30,009)	(30,009)				(30,009)		2,918,956			0	85,173	08/25/2037.
31396Y F7 2	FNMA REMIC Ser 2008-29 CI ZA.....	..	12/01/2015	Paydown.....		4,059,027	4,059,027	3,854,663	3,940,840	118,187	118,187				118,187		4,059,027			0	96,712	04/25/2038.
31397A 6C 2	FHLMC REMIC Ser 3209 CI TZ.....	..	12/01/2015	Paydown.....		1,560,457	1,560,457	1,534,355	1,544,294	16,162	16,162				16,162		1,560,457			0	39,396	08/15/2036.
31397A QF 3	FHLMC REMIC Ser 3203 CI LX.....	..	12/01/2015	Paydown.....		754,296	754,296	800,496	774,444	(20,148)	(20,148)				(20,148)		754,296			0	27,797	08/15/2036.
31397B PV 7	FHLMC REMIC Ser 3230 CI NE.....	..	12/01/2015	Paydown.....		3,256,054	3,256,054	3,325,245	3,278,558	(22,504)	(22,504)				(22,504)		3,256,054			0	94,316	10/15/2036.
31397F QV 7	FHLMC REMIC Ser 3290 CI PE.....	..	12/01/2015	Paydown.....		2,769,002	2,769,002	2,839,093	2,791,476	(22,473)	(22,473)				(22,473)		2,769,002			0	80,719	03/15/2037.
31397G 5Y 2	FHLMC REMIC Ser 3287 CI GD.....	..	12/01/2015	Paydown.....		2,766,970	2,766,970	2,851,709	2,796,625	(29,655)	(29,655)				(29,655)		2,766,970			0	74,547	03/15/2037.

SCHEDULE D - PART 4

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

E14.6

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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												
31397K	AN	1	FHLMC REMIC Ser 3354 CI PH.....			..	12/01/2015	Paydown.....				1,938,990	1,938,990	2,021,397	1,967,657		(28,667)		(28,667)		1,938,990			0	87,077	08/15/2037.												
31397M	TV	9	FNMA REMIC Ser 2008-84 CI L.....			..	12/01/2015	Paydown.....				1,693,803	1,693,803	1,774,259	1,718,194		(24,390)		(24,390)		1,693,803			0	62,870	09/25/2038.												
31397S	DQ	4	FNMA REMIC Ser 2011-23 CI A.....			..	12/01/2015	Paydown.....				189,871	189,871	192,208	191,267		(1,396)		(1,396)		189,871			0	3,650	12/25/2036.												
31397W	QB	4	FHLMC REMIC Ser 3473 CI CH.....			..	12/01/2015	Paydown.....				2,172,201	2,172,201	2,235,714	2,198,291		(26,091)		(26,091)		2,172,201			0	59,303	07/15/2038.												
31398F	EF	4	FNMA REMIC Ser 2009-77 CI PX.....			..	12/01/2015	Paydown.....				1,867,227	1,867,227	1,916,242	1,876,232		(9,004)		(9,004)		1,867,227			0	86,629	10/25/2039.												
31398K	6C	9	FHLMC REMIC Ser 3585 CI UB.....			..	12/01/2015	Paydown.....				5,473,494	5,473,494	5,317,842	5,401,300		72,194		72,194		5,473,494			0	124,433	10/15/2039.												
31398K	KA	7	FHLMC REMIC Ser 3591 CI BL.....			..	12/01/2015	Paydown.....				2,709,142	2,709,142	2,651,573	2,680,930		28,212		28,212		2,709,142			0	91,337	10/15/2039.												
31402Q	NR	8	FNMA Pool #734900 3.500% 08/25/18.....			..	12/01/2015	Paydown.....				7,717	7,717	7,094	7,404		313		313		7,717			0	148	08/25/2018.												
31403A	WY	7	FNMA Pool #743263 3.500% 10/25/18.....			..	12/01/2015	Paydown.....				251,078	251,078	234,130	243,859		7,219		7,219		251,078			0	4,684	10/25/2018.												
31405E	6P	5	FNMA Pool #787578 6.000% 07/25/35.....			..	12/01/2015	Paydown.....				315,011	315,011	322,148	321,509		(6,498)		(6,498)		315,011			0	6,714	07/25/2035.												
31406J	Y8	0	FNMA Pool #811735 4.000% 03/25/20.....			..	12/01/2015	Paydown.....				115,885	115,885	109,964	112,971		2,914		2,914		115,885			0	2,482	03/25/2020.												
31411D	FZ	7	FNMA Pool #904784 2.467% 12/25/36.....			..	12/01/2015	Paydown.....				18,534	18,534	18,615	18,604		(69)		(69)		18,534			0	277	12/25/2036.												
31412P	GX	3	FNMA Pool #930914 4.000% 04/25/39.....			..	12/01/2015	Paydown.....				1,443,956	1,443,956	1,440,120	1,440,114		3,841		3,841		1,443,956			0	31,813	04/25/2039.												
31412U	Z4	5	FNMA Pool #935563 4.000% 09/25/39.....			..	12/01/2015	Paydown.....				531,341	531,341	536,550	536,289		(4,949)		(4,949)		531,341			0	11,881	09/25/2039.												
31414U	2A	5	FNMA Pool #976969 6.000% 02/25/38.....			..	12/01/2015	Paydown.....				291,070	291,070	289,887	289,886		1,184		1,184		291,070			0	9,675	02/25/2038.												
31414U	XN	3	FNMA Pool #976885 6.000% 04/25/38.....			..	12/01/2015	Paydown.....				87,117	87,117	87,579	87,541		(425)		(425)		87,117			0	3,004	04/25/2038.												
31416H	ZM	0	FNMA Pool #AA0747 4.000% 03/25/39.....			..	12/01/2015	Paydown.....				986,561	986,561	972,649	973,139		13,422		13,422		986,561			0	20,986	03/25/2039.												
31417C	5A	9	FNMA Pool #AB6240 3.500% 09/25/42.....			..	12/01/2015	Paydown.....				1,015,154	1,015,154	1,029,033	1,028,663		(13,509)		(13,509)		1,015,154			0	15,965	09/25/2042.												
31417G	D6	0	FNMA Pool #AB9124 2.500% 04/25/28.....			..	12/01/2015	Paydown.....				567,547	567,547	569,586	569,429		(1,882)		(1,882)		567,547			0	7,547	04/25/2028.												
31417G	FN	1	FNMA Pool #AB9172 2.500% 04/25/28.....			..	12/01/2015	Paydown.....				1,283,636	1,283,636	1,279,023	1,279,173		4,464		4,464		1,283,636			0	17,269	04/25/2028.												
31418A	JV	1	FNMA Pool #MA1175 3.000% 08/25/42.....			..	12/01/2015	Paydown.....				1,240,478	1,240,478	1,290,872	1,288,780		(48,302)		(48,302)		1,240,478			0	19,773	08/25/2042.												
31418B	AP	1	FNMA Pool #MA1813 4.500% 03/25/44.....			..	12/01/2015	Paydown.....				2,412,683	2,412,683	2,587,226	2,584,830		(172,146)		(172,146)		2,412,683			0	56,980	03/25/2044.												
31418B	B6	2	FNMA Pool #MA1860 4.500% 04/25/44.....			..	12/01/2015	Paydown.....				4,003,345	4,003,345	4,294,213	4,289,596		(286,251)		(286,251)		4,003,345			0	89,107	04/25/2044.												
31418X	EJ	3	FNMA Pool #AD9136 4.000% 08/25/40.....			..	09/16/2015	Barclays Capital.....				23,688,437	22,347,582	22,801,517	22,789,017		4,582		4,582		22,793,600		894,837	894,837	702,707	08/25/2040.												
31418X	EJ	3	FNMA Pool #AD9136 4.000% 08/25/40.....			..	10/01/2015	Paydown.....				6,430,347	6,430,347	6,560,963	6,557,367		(127,020)		(127,020)		6,430,347			0	200,609	08/25/2040.												
31419A	DT	1	FNMA Pool #AE0113 4.000% 07/25/40.....			..	12/01/2015	Paydown.....				1,227,489	1,227,489	1,229,551	1,229,349		(1,860)		(1,860)		1,227,489			0	25,614	07/25/2040.												
31419E	X5	3	FNMA Pool #AE4299 4.000% 09/25/40.....			..	12/01/2015	Paydown.....				1,000,737	1,000,737	1,010,549	1,009,998		(9,261)		(9,261)		1,000,737			0	21,954	09/25/2040.												
31419F	SN	7	FNMA Pool #AE5024 4.000% 12/25/40.....			..	12/01/2015	Paydown.....				2,733,676	2,733,676	2,733,142	2,732,918		757		757		2,733,676			0	52,324	12/25/2040.												
31419L	EY	5	FNMA Pool #AE9150 4.000% 12/25/40.....			..	12/01/2015	Paydown.....				2,902,022	2,902,022	3,053,018	3,049,978		(147,956)		(147,956)		2,902,022			0	59,637	12/25/2040.												
649085	AA	5	New Valley Generation II Ser 2001.....			..	05/01/2015	Redemption 100.0000.....				281,283	281,283	294,543	285,730		(4,447)		(4,447)		281,283			0	7,837	05/01/2020.												
64908Q	AA	9	New Valley Generation V Tenn PTC.....			..	01/15/2015	Redemption 100.0000.....				491,123	491,123	492,468	491,684		(561)		(561)		491,123			0	12,104	01/15/2021.												
677555	WU	4	Ohio St Econ Development Rev Txbl Ohio E.....			..	06/01/2015	Call 107.6822.....				2,988,182	2,775,000	2,775,000	2,775,000		213,182		213,182		2,988,182			0	67,760	06/01/2019.												
677555	XD	1	Ohio St Econ Development Rev Txbl Ohio E.....			..	12/01/2015	Redemption 100.0000.....				355,000	355,000	355,000	355,000		0		0		355,000			0	12,188	12/01/2021.												
76116E	FL	9	Resolution Funding Corp Strips.....			..	07/15/2015	Maturity.....				12,000,000	12,000,000	2,258,760	11,494,094		505,906		505,906		12,000,000			0		07/15/2015.												
841215	AA	4	Southaven Cmbd Cycle Gen Sec Nt.....			..	08/15/2015	Redemption 100.0000.....				1,778,497	1,778,497	1,795,096	1,793,739		(15,242)		(15,242)		1,778,497			0	51,464	08/15/2033.												
889251	EY	6	Toledo LucasCtyOH PortAuth Rev Txbl Luig.....			..	05/18/2015	Call 108.3637.....				1,842,182	1,700,000	1,700,000	1,700,000		142,182		142,182		1,842,182			0	50,543	05/15/2019.												
977100	AB	2	Wisconsin St Gen Rev Ser A.....			..	05/01/2015	Redemption 100.0000.....				350,000	350,000	348,401	349,606		394		394		350,000			0	9,100	05/01/2018.												
31999999			Total - Bonds - U.S. Special Revenue and Special Assessments.....			..					552,633,645	545,927,887	546,200,547	555,566,168	0	(3,884,884)	0	(3,884,884)	0	551,681,288	0	952,357	952,357	16,924,830	XXX													
Bonds - Industrial and Miscellaneous																																						
000759	CV	0	American Business Fin Svcs Inc RMBS Ser.....			..	12/01/2015	Paydown.....				174,496	197,039	190,373	190,373		5,448		5,448		195,821		(21,325)	(21,325)	6,265	09/15/2033.												
00103Y	AE	1	AES Red Oak LLC Sec Nt.....			..	11/30/2015	Redemption 100.0000.....				264,028	264,028	264,028	264,028		0		0		264,028			0	14,999	11/30/2019.												
00111@	AA	2	AES Hawaii Inc Sr Sec Nt.....			..	12/31/2015	Redemption 100.0000.....				1,084,100	1,084,100	1,056,225	1,070,752		13,348		13,348		1,084,100			0	47,025	06/30/2022.												
001749	AA	8	American Money Mgmt Corp CLO Ser 2011-9A.....			..	10/15/2015	Paydown.....				1,379,310	1,379,310	1,379,310	1,379,310		0		0		1,379,310			0	26,739	01/15/2022.												

SCHEDULE D - PART 4

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

E14.7

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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
00253C	HH	3		03/01/2015	Paydown.....		21,587	21,587	21,840	22,224		(637)		(637)		21,587		.....	.....0	249	04/25/2031.
00253C	HK	6		12/01/2015	Paydown.....		173,975	206,475	211,118	212,834		(3,984)		(3,984)		208,850		(34,875)	(34,875)	8,988	01/25/2032.
00253C	HS	9		12/01/2015	Paydown.....			47,307	24,465	12,272	23,916		11,723	12,193		24,465		(24,465)	(24,465)	1,550	06/25/2032.
00442M	AA	5		12/28/2015	Paydown.....		264,643	264,643	264,643			(2)		(2)		264,643				478	12/25/2045.
00507X	AC	9		02/10/2015	Redemption 100.0000.....		4,500,000	4,500,000	4,515,947	4,513,496		(13,496)		(13,496)		4,500,000				4,469	10/11/2020.
00764M	BD	8		12/28/2015	Paydown.....		513,395	513,395	513,395	513,395				0		513,395				3,350	04/25/2034.
008190	AH	3		06/01/2015	Maturity.....		4,000,000	4,000,000	4,318,360	4,038,332		(38,332)		(38,332)		4,000,000				104,000	06/01/2015.
009363	AJ	1		09/14/2015	Call 100.0000.....		4,000,000	4,000,000	3,993,960	3,999,036		964		964		4,000,000				123,861	10/01/2015.
01365#	AC	7		07/01/2015	Redemption 100.0000.....		729,995	729,995	729,995	729,995				0		729,995				17,015	07/01/2015.
01439@	AC	1		04/15/2015	Maturity.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000				744,000	04/15/2015.
01877K	AB	9		12/31/2015	Redemption 100.0000.....		678,857	678,857	727,294	699,453		(20,596)		(20,596)		678,857				35,620	12/31/2019.
01877K	AD	5		12/31/2015	Redemption 100.0000.....		402,000	402,000	402,000	402,000				0		402,000				13,842	12/31/2025.
02146P	AF	2		12/01/2015	Paydown.....		1,798,585	1,798,585	1,749,487	1,749,487		49,098		49,098		1,798,585				47,409	08/25/2036.
02147B	AA	3		12/01/2015	Paydown.....		345,926	533,259	432,487	432,487				0		432,487		(86,561)	(86,561)	16,295	04/25/2037.
02147J	AE	8		12/01/2015	Paydown.....		878,674	1,069,499	815,253	815,253				0		815,253		63,421	63,421	41,955	02/25/2047.
02147L	AN	3		12/01/2015	Paydown.....		647,800	1,121,290	764,952	764,952				0		764,952		(117,152)	(117,152)	40,892	05/25/2036.
02148J	AJ	6		12/01/2015	Paydown.....		382,808	484,591	410,475	410,475				0		410,475		(27,666)	(27,666)	16,491	01/25/2037.
02149D	AJ	8		12/01/2015	Paydown.....		397,382	402,942	385,790	385,790				0		385,790		11,593	11,593	5,108	01/25/2047.
02149H	AW	0		12/01/2015	Paydown.....		1,445,685	1,782,717	1,515,236	1,515,236				0		1,515,236		(69,551)	(69,551)	58,425	03/25/2037.
023654	AR	7		07/02/2015	Paydown.....		136,878	136,878	132,350	136,157		721		721		136,878				5,753	01/02/2017.
02376T	AC	2		07/15/2015	Redemption 100.0000.....		780,885	780,885	793,900	793,526		(12,641)		(12,641)		780,885				31,001	07/15/2020.
023772	AB	2		07/15/2015	Redemption 100.0000.....		241,447	241,447	229,362	229,992		11,455		11,455		241,447				7,162	07/15/2025.
02377U	AB	0		07/15/2015	Redemption 100.0000.....		532,970	532,970	532,970	532,970				0		532,970				21,509	01/15/2023.
02660T	BQ	5		12/01/2015	Paydown.....		791,736	791,736	782,211	786,523		5,213		5,213		791,736				22,938	10/25/2034.
02660T	ER	0		12/01/2015	Paydown.....		1,414,934	1,414,934	1,408,125	1,408,861		6,072		6,072		1,414,934				35,003	09/25/2035.
02660T	GB	3		12/01/2015	Paydown.....		445,156	445,156	445,156	445,156				0		445,156				9,232	09/25/2035.
02666Q	G6	4		09/21/2015	Maturity.....		19,020,000	19,020,000	18,774,642	18,978,363		41,637		41,637		19,020,000				475,500	09/21/2015.
026935	AR	7		12/28/2015	Paydown.....		154,491	154,491	154,491	154,491				0		154,491				847	09/25/2027.
03072S	FY	6		12/01/2015	Paydown.....		427,887	427,887	427,868	427,068		818		818		427,887				10,489	04/25/2033.
03072S	FZ	3		07/01/2015	Paydown.....		375,946	375,946	240,077	240,077		135,869		135,869		375,946				6,168	04/25/2033.
030955	AB	4		06/01/2015	Redemption 100.0000.....		1,252,974	1,252,974	1,479,751	1,288,521		(35,547)		(35,547)		1,252,974				57,010	06/01/2016.
03215P	BN	8		12/01/2015	Paydown.....		14,497	14,497	14,429	14,424		11		11		14,435		62	62	547	03/25/2027.
032166	AR	1		04/01/2015	Maturity.....		9,000,000	9,000,000	8,995,050	8,999,847		153		153		9,000,000				234,000	04/01/2015.
03305D	AD	9		03/31/2015	Redemption 100.0000.....		7,500	7,500	4,350	4,350		3,150		3,150		7,500				193	04/22/2019.
03305D	AD	9		06/02/2015	Taxable Exchange.....		1,123,393	2,956,297	1,509,567	1,715,893			206,325	(206,325)		1,509,568		(386,175)	(386,175)	75,706	04/22/2019.
03334@	AA	7		12/15/2015	Redemption 100.0000.....		109,902	109,902	110,635	110,284		(382)		(382)		109,902				3,811	02/15/2025.
03335#	AA	4		12/15/2015	Redemption 100.0000.....		591,706	591,706	604,463	597,828		(6,122)		(6,122)		591,706				19,488	07/15/2023.
037735	CP	0		05/28/2015	Call 126.4730.....		14,221,889	11,245,000	11,743,614	11,527,297		2,694,592		2,694,592		14,221,889				777,264	01/15/2020.
040104	BF	7		06/25/2015	Paydown.....		450,409	450,409	452,809	451,797		(1,388)		(1,388)		450,409				1,746	09/25/2033.
040104	BW	0		12/01/2015	Paydown.....		713,543	713,543	713,227	686,296		27,247		27,247		713,543				38,074	10/25/2033.
040104	PB	1		12/28/2015	Paydown.....		2,346,791	2,346,791	1,998,520	2,047,025		299,767		299,767		2,346,791				7,261	11/25/2035.
04231#	AA	7		12/15/2015	Redemption 100.0000.....		201,635	201,635	201,635	201,635				0		201,635				6,184	03/15/2027.
04541G	AS	1		12/01/2015	Paydown.....		150,542	150,542	156,423	151,286		(744)		(744)		150,542				8,011	03/21/2029.

SCHEDULE D - PART 4

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

E14.8

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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20.....		..	12/28/2015	Paydown.....		1,470,634	1,470,634	1,375,962	1,381,476		89,158		89,158		1,470,634			0	9,849	10/25/2034.
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002.....		..	12/01/2015	Paydown.....		351,882	351,882	351,046	351,046				0		351,046		837	837	12,963	10/25/2031.
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003.....		..	12/01/2015	Paydown.....		224,859	224,859	224,852	224,521		338		338		224,859			0	4,811	10/25/2032.
04542B FM 9	Asset Backed Funding Cert RMBS Ser 2004.....		..	12/28/2015	Paydown.....		1,355,186	1,355,186	1,355,186	1,355,186				0		1,355,186			0	7,883	08/25/2033.
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005.....		..	12/01/2015	Paydown.....		486,715	486,715	464,965	476,057		10,658		10,658		486,715			0	11,607	06/25/2035.
045604 A# 2	Associated Estates Realty Corp Sr Nt Ser.....		..	08/07/2015	Call 110.2814.....		26,467,525	24,000,000	24,088,220	24,075,379		2,392,146		2,392,146		26,467,525			0	817,960	10/21/2020.
045604 A* 6	Associated Estates Realty Corp Sr Nt.....		..	08/07/2015	Call 109.0984.....		36,002,471	33,000,000	33,000,000	33,000,000		3,002,471		3,002,471		36,002,471			0	1,381,875	01/22/2021.
049164 BE 5	Atlas Air Inc ABS EETC Ser 2000-1 Cl A.....		..	07/06/2015	Call 129.3334.....		854,264	660,514	661,521	660,950		193,315		193,315		854,264			0	34,187	07/02/2021.
049164 BE 5	Atlas Air Inc ABS EETC Ser 2000-1 Cl A.....		..	07/02/2015	Paydown.....		400,569	400,569	401,180	400,833		(264)		(264)		400,569			0	10,955	07/02/2021.
05164# AA 5	Aurora Health Care (Badger RE) CTL.....		..	12/15/2015	Redemption 100.0000.....		410,516	410,516	398,370	404,855		5,660		5,660		410,516			0	15,709	12/15/2022.
055385 AA 6	BFC Guaranty Corp CTL 6.250% 12/01/17.....		..	12/01/2015	Redemption 100.0000.....		1,943,501	1,943,501	1,873,613	1,924,719		18,782		18,782		1,943,501			0	121,469	12/01/2017.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....		..	12/15/2015	Redemption 100.0000.....		292,102	292,102	294,920	293,480		(1,379)		(1,379)		292,102			0	11,113	05/15/2022.
05568N AE 2	BNSF Railway Company ABS PTC Nt.....		..	01/01/2015	Redemption 100.0000.....		241,151	241,151	241,151	241,151				0		241,151			0	6,708	01/01/2015.
05568N AF 9	BNSF Railway Company ABS PTC Nt.....		..	07/02/2015	Redemption 100.0000.....		312,448	312,448	312,448	312,448				0		312,448			0	9,768	07/02/2016.
058498 AP 1	Ball Corp Co Gtd Nt 6.750% 09/15/20.....		..	03/21/2015	Call 103.3750.....		5,168,750	5,000,000	5,021,875	5,010,691		158,059		158,059		5,168,750			0	174,375	09/15/2020.
05946X DL 4	Banc of America Funding Corp RMBS Ser 20.....		..	12/01/2015	Paydown.....		627,328	627,328	631,837	628,694		(1,366)		(1,366)		627,328			0	18,276	10/25/2033.
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20.....		..	12/01/2015	Paydown.....		897,521	897,521	853,171	853,171		44,350		44,350		897,521			0	31,899	01/25/2036.
05947U 4E 5	Banc of America Comm Mtg Inc CMBS Ser 20.....		..	10/01/2015	Paydown.....		2,035,000	2,035,000	2,136,750	2,052,418		(17,418)		(17,418)		2,035,000			0	88,601	09/10/2047.
05947U 4F 2	Banc of America Comm Mtg Inc CMBS Ser 20.....		..	12/01/2015	Paydown.....		3,000,000	3,000,000	2,775,000	2,942,055		57,945		57,945		3,000,000			0	148,783	09/10/2047.
05947U M3 9	Banc of America Comm Mtg Inc CMBS Ser 20.....		..	04/01/2015	Paydown.....		13,634,000	13,634,000	12,774,419	13,564,473		69,527		69,527		13,634,000			0	157,791	07/10/2043.
05947U VR 6	Banc of America Comm Mtg Inc CMBS Ser 20.....		..	01/01/2015	Paydown.....		459,764	459,764	448,450	459,146		619		619		459,764			0	1,910	07/10/2042.
05948K BW 8	Bank of America Alt Loan Tr RMBS Ser 200.....		..	12/01/2015	Paydown.....		1,751,620	1,751,620	1,753,810	1,751,816		(196)		(196)		1,751,620			0	54,922	05/25/2033.
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200.....		..	12/01/2015	Paydown.....		2,272,300	2,272,300	2,105,629	2,223,161		49,140		49,140		2,272,300			0	57,928	06/25/2019.
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200.....		..	12/01/2015	Paydown.....		1,912,719	2,203,159	2,168,571	2,168,571				0		2,168,571		(255,852)	(255,852)	76,686	03/25/2035.
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200.....		..	12/01/2015	Paydown.....		1,844,231	2,124,271	2,066,437	2,066,437				0		2,066,437		(222,206)	(222,206)	73,940	03/25/2035.
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200.....		..	12/01/2015	Paydown.....		3,036,786	3,500,880	3,389,940	3,389,940				0		3,389,940		(353,154)	(353,154)	106,062	05/25/2035.
05949A NZ 9	Bank of America Mtg Securities RMBS Ser.....		..	12/01/2015	Paydown.....		1,092,257	1,092,257	1,088,844	1,088,400		3,857		3,857		1,092,257			0	35,660	08/25/2034.
05949C LZ 7	Bank of America Mtg Securities RMBS Ser.....		..	12/01/2015	Paydown.....		1,816,457	1,869,877	1,854,684	1,861,687		6,734		6,734		1,868,421		(51,964)	(51,964)	29,186	04/25/2018.
05952D AB 4	Banc of America Funding Corp RMBS Ser 20.....		..	12/21/2015	Paydown.....		501,589	501,589	469,175	469,175		32,414		32,414		501,589			0	1,012	02/20/2047.
05952H AJ 8	Bank of America Mtg Securities RMBS Ser.....		..	12/01/2015	Paydown.....		1,581,309	1,804,838	1,782,022	1,780,835		41		41		1,780,876		(199,567)	(199,567)	50,224	03/25/2037.
05952H BR 9	Bank of America Mtg Securities RMBS Ser.....		..	12/01/2015	Paydown.....		968,103	1,039,376	935,793	935,793				0		935,793		32,310	32,310	29,440	01/25/2037.
071813 BG 3	Baxter Intl Sr Nt 4.500% 06/15/43.....		..	07/06/2015	Call 96.5720.....		9,657,200	10,000,000	9,993,400	9,993,623		(336,423)		(336,423)		9,657,200			0	551,250	06/15/2043.
071813 BL 2	Baxter Intl Sr Nt 3.200% 06/15/23.....		..	07/21/2015	Call 102.0170.....		20,403,400	20,000,000	19,937,000	19,945,575		457,825		457,825		20,403,400			0	984,000	06/15/2023.
07383F 5K 0	Bear Steams Comm Mtg Sec CMBS Ser 2005.....		..	02/01/2015	Paydown.....		877,118	881,938	875,847	877,118		1,272		1,272		877,118			0	5,523	02/13/2042.
07383F 5N 4	Bear Steams Comm Mtg Sec CMBS Ser 2005.....		..	05/01/2015	Paydown.....		4,000,000	4,000,000	4,021,868	3,994,590		5,410		5,410		4,000,000			0	74,469	02/13/2042.
07383F 5P 9	Bear Steams Comm Mtg Sec CMBS Ser 2005.....		..	12/01/2015	Paydown.....		988,815	988,815	994,181	987,534		1,281		1,281		988,815			0	30,020	02/13/2042.
07383F X7 8	Bear Steams Comm Mtg Sec CMBS Ser 2004.....		..	01/01/2015	Paydown.....		113,438	113,438	114,572	113,294		144		144		113,438			0	460	11/11/2041.
07383F X9 4	Bear Steams Comm Mtg Sec CMBS Ser 2004.....		..	12/01/2015	Paydown.....		463,384	463,384	449,289	460,289		3,096		3,096		463,384			0	10,819	11/11/2041.
07384Y MB 9	Bear Steams ABS Inc RMBS Ser 2003-AC5 C.....		..	12/01/2015	Paydown.....		161,540	161,540	162,044	167,265		(5,726)		(5,726)		161,540			0	4,908	10/25/2033.
073879 JL 3	Bear Steams ABS Tr I RMBS Ser 2004-BO C.....		..	12/28/2015	Paydown.....		2,587,330	2,587,330	2,587,330	2,587,330				0		2,587,330			0	12,510	09/25/2034.
07388Q BW 8	Bear Steams Comml Mtg Sec Inc CMBS Ser.....		..	09/11/2015	Paydown.....				1,471,663	83,950		(83,950)		(83,950)					0	186,684	06/11/2050.
073902 KF 4	Bear Steams Co Inc Nt.....		..	10/30/2015	Maturity.....		30,000,000	30,000,000	27,523,200	29,625,801						30,000,000			0	1,590,000	10/30/2015.

SCHEDULE D - PART 4

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

E14.9

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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
073945 AE 7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-.....		..	12/01/2015	Paydown.....		147,262	147,262	147,906	147,236	.....	......26	.....	......26	.....	.....147,262	.....	.....	......0	8,127	09/11/2042.
079867 AQ 0	BellSouth Telecom Inc Deb.....		..	12/15/2015	Redemption 100.0000.....		310,901	310,901	315,931	311,479	.....	.....(578)	.....	.....(578)	.....	.....310,901	.....	.....	......0	14,770	12/15/2015.
08183* AA 0	Benenson Parsippany LLC CTL.....		..	12/10/2015	Redemption 100.0000.....		380,600	380,600	380,600	380,600	.....	.....	.....	......0	.....	.....380,600	.....	.....	......0	14,689	04/10/2016.
097023 AY 1	Boeing Co Sr Nt 3.500% 02/15/15.....		..	02/15/2015	Maturity.....		7,000,000	7,000,000	6,940,990	6,998,579	.....	.....1,421	.....	......1,421	.....	.....7,000,000	.....	.....	......0	122,500	02/15/2015.
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt.....		..	12/14/2015	Redemption 100.0000.....		2,788,978	2,788,978	2,788,978	2,788,978	.....	.....	.....	......0	.....	.....2,788,978	.....	.....	......0	52,186	06/30/2018.
10138M AD 7	Bottling Group LLC Bd Ser B.....		..	06/15/2015	Maturity.....		6,000,000	6,000,000	5,998,140	5,999,864	.....	.....136	.....	.....136	.....	.....6,000,000	.....	.....	......0	123,750	06/15/2015.
116663 AC 9	Bruce Mansfield Unit 1 2 ABS PTC Nt.....		..	06/01/2015	Redemption 100.0000.....		683,079	683,079	683,079	683,079	.....	.....	.....	......0	.....	.....683,079	.....	.....	......0	23,395	06/01/2034.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....		..	10/15/2015	Redemption 100.0000.....		109,980	109,980	109,980	109,980	.....	.....	.....	......0	.....	.....109,980	.....	.....	......0	5,999	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....		..	08/15/2015	Redemption 100.0000.....		211,929	211,929	192,883	203,248	.....	.....8,681	.....	......8,681	.....	.....211,929	.....	.....	......0	9,995	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....		..	07/15/2015	Redemption 100.0000.....		309,502	309,502	309,502	309,502	.....	.....	.....	......0	.....	.....309,502	.....	.....	......0	13,945	01/15/2024.
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt.....		..	07/15/2015	Redemption 100.0000.....		125,175	125,175	134,403	127,922	.....	.....(2,746)	.....	.....(2,746)	.....	.....125,175	.....	.....	......0	3,741	01/15/2023.
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6.....		..	12/01/2015	Paydown.....		467,635	467,635	467,635	467,635	.....	.....	.....	......0	.....	.....467,635	.....	.....	......0	14,166	12/25/2033.
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 CI M1.....		..	12/28/2015	Paydown.....		108,627	108,627	109,034	108,856	.....	.....(229)	.....	.....(229)	.....	.....108,627	.....	.....	......0	644	12/25/2033.
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 CI A4.....		..	12/01/2015	Paydown.....		1,531,911	1,531,911	1,536,043	1,534,623	.....	.....(2,712)	.....	.....(2,712)	.....	.....1,531,911	.....	.....	......0	31,780	07/25/2035.
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003.....		..	12/28/2015	Paydown.....		260,276	260,276	174,370	174,370	.....	.....85,906	.....	......85,906	.....	.....260,276	.....	.....	......0	2,264	10/25/2033.
12527G AD 5	CF Industries Inc Nt 4.950% 06/01/43.....		..	09/09/2015	Various.....		11,934,390	13,000,000	12,977,640	12,978,361	.....	.....249	.....	......249	.....	.....12,978,610	.....	.....(1,044,220)	(1,044,220)	503,181	06/01/2043.
12543K AE 4	Community Health Systems Inc Term Ln E N.....		..	03/09/2015	Tax Free Exchange.....		3,599,012	3,595,647	3,601,773	3,599,334	.....	.....(322)	.....	.....(322)	.....	.....3,599,012	.....	.....	......0	62,066	01/25/2017.
12543K AK 0	Community Health Systems Inc Term Ln D N.....		..	05/18/2015	Tax Free Exchange.....		9,595,299	9,583,590	9,597,619	9,595,976	.....	.....(677)	.....	.....(677)	.....	.....9,595,299	.....	.....	......0	198,032	01/27/2021.
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20.....		..	12/01/2015	Paydown.....		326,099	362,957	361,199	361,274	.....	.....	.....	......0	.....	.....361,274	.....	.....(35,176)	(35,176)	11,667	02/25/2037.
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-.....		..	12/01/2015	Paydown.....		340,388	340,388	340,601	339,748	.....	.....639	.....	......639	.....	.....340,388	.....	.....	......0	6,906	10/20/2032.
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser.....		..	12/01/2015	Paydown.....		396,406	574,165	481,066	481,066	.....	.....	.....	......0	.....	.....481,066	.....	.....(84,660)	(84,660)	20,142	01/25/2037.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser.....		..	12/01/2015	Paydown.....		272,461	387,744	306,637	306,637	.....	.....	.....	......0	.....	.....306,637	.....	.....(34,176)	(34,176)	13,151	02/25/2037.
126307 AC 1	CSC Holdings Inc Sr Nt.....		..	10/15/2015	Various.....		5,252,188	5,000,000	5,300,000	5,167,948	.....	.....(27,083)	.....	.....(27,083)	.....	.....5,140,865	.....	......111,323	111,323	489,349	02/15/2019.
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt.....		..	10/05/2015	Various.....		2,907,861	2,911,500	2,896,943	2,900,212	.....	.....1,504	.....	......1,504	.....	.....2,901,716	.....	......6,145	6,145	59,999	04/17/2020.
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt.....		..	12/31/2015	Redemption 100.0000.....		896,368	896,368	891,886	892,893	.....	.....3,475	.....	......3,475	.....	.....896,368	.....	.....	......0	8,249	04/17/2020.
126408 GN 7	CSX Corp Sr Nt 6.250% 04/01/15.....		..	04/01/2015	Maturity.....		1,686,000	1,686,000	1,838,178	1,693,472	.....	.....(7,472)	.....	.....(7,472)	.....	.....1,686,000	.....	.....	......0	52,688	04/01/2015.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage.....		..	12/15/2015	Redemption 100.0000.....		271,640	271,640	271,640	271,640	.....	.....	.....	......0	.....	.....271,640	.....	.....	......0	10,845	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21.....		..	08/15/2015	Redemption 100.0000.....		341,061	341,061	341,061	341,061	.....	.....	.....	......0	.....	.....341,061	.....	.....	......0	18,189	08/15/2021.
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin.....		..	11/15/2015	Redemption 100.0000.....		401,667	401,667	402,142	401,765	.....	.....(98)	.....	.....(98)	.....	.....401,667	.....	.....	......0	21,285	05/15/2018.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen.....		..	12/15/2015	Redemption 100.0000.....		100,360	100,360	99,580	99,963	.....	.....397	.....	......397	.....	.....100,360	.....	.....	......0	3,689	07/15/2022.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar.....		..	12/15/2015	Redemption 100.0000.....		111,570	111,570	111,570	111,570	.....	.....	.....	......0	.....	.....111,570	.....	.....	......0	4,060	10/15/2022.
12644@ BS 3	CTL Cap Tr CTL Walgreens.....		..	12/15/2015	Redemption 100.0000.....		238,626	238,626	240,131	239,374	.....	.....(748)	.....	.....(748)	.....	.....238,626	.....	.....	......0	8,643	01/15/2023.
12644@ BV 6	CTL Cap Tr CTL Ser 2003-17 Costco.....		..	12/20/2015	Redemption 100.0000.....		899,745	899,745	892,425	896,366	.....	.....3,380	.....	......3,380	.....	.....899,745	.....	.....	......0	27,030	09/20/2022.
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls.....		..	12/15/2015	Redemption 100.0000.....		124,063	124,063	124,063	124,063	.....	.....	.....	......0	.....	.....124,063	.....	.....	......0	3,382	01/15/2025.
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr.....		..	12/15/2015	Redemption 100.0000.....		1,427,102	1,427,102	1,403,708	1,410,896	.....	.....16,205	.....	......16,205	.....	.....1,427,102	.....	.....	......0	42,629	01/15/2026.
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County.....		..	12/05/2015	Redemption 100.0000.....		1,868,938	1,868,938	1,868,938	1,868,938	.....	.....	.....	......0	.....	.....1,868,938	.....	.....	......0	60,897	04/05/2025.
12644@ CF 0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen.....		..	12/15/2015	Redemption 100.0000.....		144,215	144,215	144,215	144,215	.....	.....	.....	......0	.....	.....144,215	.....	.....	......0	4,253	01/15/2029.
12644@ CG 8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC.....		..	12/15/2015	Redemption 100.0000.....		164,142	164,142	164,142	164,142	.....	.....	.....	......0	.....	.....164,142	.....	.....	......0	4,841	07/15/2030.
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 CI A1 2 Oklahom.....		..	12/15/2015	Redemption 100.0000.....		1,576,635	1,576,635	1,576,635	1,576,635	.....	.....	.....	......0	.....	.....1,576,635	.....	.....	......0	51,798	10/15/2023.
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS.....		..	12/15/2015	Redemption 100.0000.....		491,976	491,976	491,976	491,976	.....	.....	.....	......0	.....	.....491,976	.....	.....	......0	16,163	03/15/2023.
12647@ AA 0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L.....		..	12/15/2015	Redemption 100.0000.....		1,795,938	1,795,938	1,795,938	1,795,938	.....	.....	.....	......0	.....	.....1,795,938	.....	.....	......0	61,916	08/15/2016.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW.....		..	12/10/2015	Redemption 100.0000.....		185,591	185,591	185,591	185,591	.....	.....	.....	......0	.....	.....185,591	.....	.....	......0	8,007	10/10/2031.
126650 BP 4	CVS Health Corp ABS PTC Nt.....		..	12/10/2015	Redemption 100.0000.....		239,078	239,078	279,347	275,492	.....	.....(36,414)	.....	.....(36,414)	.....	.....239,078	.....	.....	......0	7,889	12/10/2028.

SCHEDULE D - PART 4

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

E14.10

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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
126650	BQ	2		12/10/2015	Redemption	100.0000	1,430,808	1,430,808	1,314,068	1,337,437				93,371		1,430,808			0	54,379	01/10/2030.
126650	BS	8		12/10/2015	Redemption	100.0000	410,955	410,955	449,454	449,804			(38,849)	(38,849)		410,955			0	16,902	01/10/2032.
12665U	AA	2		12/10/2015	Redemption	100.0000	138,701	138,701	138,701	138,701				0		138,701			0	3,560	01/10/2036.
126670	FB	9		12/29/2015	Paydown		451,206	451,206	441,150	451,206			10,056	10,056		451,206			0	1,922	01/25/2036.
126671	R4	0		12/01/2015	Paydown		456,199	456,199	456,197	455,154			1,044	1,044		456,199			0	9,354	01/25/2034.
126673	GA	4		12/01/2015	Paydown		841,381	841,381	841,362	839,259			2,122	2,122		841,381			0	18,912	12/25/2034.
12667F	4S	1		12/01/2015	Paydown		4,960,107	4,960,107	4,776,118	4,776,118			183,989	183,989		4,960,107			0	155,112	04/25/2035.
12667F	5L	5		12/01/2015	Paydown		2,628,943	2,628,943	2,238,161	2,238,161			390,782	390,782		2,628,943			0	80,564	04/25/2035.
12667F	F9	1		12/01/2015	Paydown		3,077,825	3,077,825	3,065,717	3,062,670			15,155	15,155		3,077,825			0	95,718	02/25/2035.
12667F	LG	8		12/01/2015	Paydown		52,688	52,688	52,687	52,664			24	24		52,688			0	1,274	07/25/2034.
12667F	MX	0		12/01/2015	Paydown		295,896	295,896	281,934	286,300			9,596	9,596		295,896			0	7,816	08/25/2034.
12667F	PG	4		12/01/2015	Paydown		1,731,218	1,731,218	1,751,235	1,739,739			(8,522)	(8,522)		1,731,218			0	55,693	09/25/2034.
12667F	TA	3		12/01/2015	Paydown		104,914	104,914	104,912	104,583			332	332		104,914			0	3,058	08/25/2034.
12667F	TY	1		12/01/2015	Paydown		99,051	99,051	99,049	98,732			319	319		99,051			0	1,995	10/25/2034.
12667G	D2	6		12/01/2015	Paydown		823,414	877,939	803,220	803,220				0		803,220		20,194	20,194	32,112	08/25/2035.
12667G	D3	4		12/01/2015	Paydown		1,546,722	1,649,142	1,481,768	1,481,768				0		1,481,768		64,954	64,954	60,320	08/25/2035.
12667G	DW	0		12/01/2015	Paydown		1,793,520	1,793,520	1,760,540	1,760,540			32,980	32,980		1,793,520			0	52,271	05/25/2035.
12667G	FD	0		12/01/2015	Paydown		3,352,573	3,352,573	3,374,050	3,354,465			(1,892)	(1,892)		3,352,573			0	104,824	05/25/2035.
12667G	H7	1		12/01/2015	Paydown		2,179,847	2,470,078	2,284,945	2,284,945				0		2,284,945		(105,098)	(105,098)	76,009	07/25/2035.
12667G	VL	4		10/01/2015	Paydown		2,128,985	2,128,985	2,067,652	2,118,336			10,649	10,649		2,128,985			0	42,303	07/25/2035.
126686	AC	8		12/15/2015	Paydown		867,856	867,856	300,452	300,452			567,405	567,405		867,856			0	2,047	11/15/2036.
12668B	EH	2		12/01/2015	Paydown		2,565,535	2,967,191	2,635,983	2,635,983				0		2,635,983		(70,448)	(70,448)	82,063	02/25/2036.
12668B	QA	4		12/01/2015	Paydown		642,530	672,719	614,050	614,050				0		614,050		28,480	28,480	19,503	04/25/2036.
12668B	RZ	8		12/01/2015	Paydown		719,156	878,105	753,686	753,686				0		753,686		(34,530)	(34,530)	26,106	05/25/2036.
126694	NS	3		12/01/2015	Paydown		126,634	126,634	123,250	124,780			1,854	1,854		126,634			0	4,075	12/25/2035.
12669E	3P	9		12/01/2015	Paydown		225,667	225,667	219,329	221,622			4,045	4,045		225,667			0	5,380	10/25/2033.
12669E	C5	3		12/01/2015	Paydown		804,677	804,677	782,549	788,924			15,753	15,753		804,677			0	25,389	09/25/2033.
12669F	D2	6		12/01/2015	Paydown		217,440	217,440	203,578	214,834			2,606	2,606		217,440			0	5,146	07/25/2034.
12669G	R3	7		12/01/2015	Paydown		50,203	55,800	54,919	55,271			2	2		55,273		(5,070)	(5,070)	1,561	08/25/2035.
12669G	TD	3		12/01/2015	Paydown		2,545,538	2,545,538	2,444,477	2,444,477			101,062	101,062		2,545,538			0	70,397	04/25/2035.
12669G	XY	2		12/01/2015	Paydown		5,450,442	5,450,442	5,477,694	5,439,792			10,650	10,650		5,450,442			0	124,614	05/25/2035.
12669R	AB	3		05/01/2015	Paydown		1,098,669	1,098,669	610,970	610,970				0		610,970		487,699	487,699	15,039	11/25/2036.
13003*	AP	5		08/14/2015	Redemption	100.0000	2,250,000	2,250,000	2,250,000	2,250,000				0		2,250,000			0	110,925	08/14/2016.
130789	TH	7		05/01/2015	Redemption	100.0000	454,595	454,595	459,230	456,622			(2,026)	(2,026)		454,595			0	12,365	05/01/2018.
131347	BY	1		12/07/2015	Call	103.0000	428,480	416,000	457,600	455,240			(26,760)	(26,760)		428,480			0	45,682	01/15/2023.
14155#	AB	6		09/30/2015	Redemption	100.0000	852,608	852,608	855,014	854,645			(2,037)	(2,037)		852,608			0	37,070	09/30/2027.
14983A	AB	5		12/25/2015	Paydown		654,102	654,102	172,761	172,761			481,340	481,340		654,102			0	14,648	09/25/2036.
152314	DP	2		12/01/2015	Paydown		130,398	130,398	130,388	130,009			390	390		130,398			0	5,824	07/25/2032.
152314	DQ	0		12/01/2015	Paydown		165,945	165,945	165,930	165,495			450	450		165,945			0	6,059	07/25/2032.
152314	DS	6		11/01/2015	Paydown			389,832	310,735	42,593	268,142			268,142		310,735		(310,735)	(310,735)	11,104	07/25/2032.
152314	FZ	8		12/01/2015	Paydown		632,680	632,680	632,669	631,400			1,280	1,280		632,680			0	21,980	11/25/2028.
152314	LM	0		12/01/2015	Paydown		163,591	163,591	163,522	163,373			217	217		163,591			0	2,422	09/25/2034.
160841	AA	0		12/01/2015	Redemption	100.0000	942,005	942,005	942,005	942,005				0		942,005			0	33,026	12/01/2016.

SCHEDULE D - PART 4

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

E14.11

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
161542	CQ	6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1.....	..	10/01/2015	Paydown.....		166,342	166,342	166,334	165,972			370	370		166,342			0	3,221	08/25/2032.
16162W	KK	4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1.....	..	12/01/2015	Paydown.....		5,273,987	5,273,987	5,326,691	5,268,181		5,806	5,806	5,806		5,273,987			0	146,460	05/25/2035.
165167	BS	5	Chesapeake Energy Corp Co Gtd Nt.....	..	12/23/2015	Taxable Exchange.....		2,400,000	5,000,000	5,018,750	5,008,098		(2,859)		(2,859)		5,005,239		(2,605,239)	(2,605,239)	440,556	08/15/2017.
16725*	AB	6	Chicago Bridge and Iron Co Sr Nt Ser B.....	..	07/24/2015	Merrill Lynch.....		15,577,200	15,000,000	15,000,000	15,000,000				0	0	15,000,000		577,200	577,200	401,663	12/27/2019.
17274*	AA	1	Circuit Investors #2 Ltd Nt (Circuit Cit	..	12/31/2015	Direct.....									0	0				0	18,087	11/30/2014.
172967	EQ	0	Citigroup Inc Sr Nt.....	..	12/31/2015	Direct.....									0	0				0	19,615	04/11/2013.
172967	ER	8	Citigroup Inc Fix-to-Fit Bd Ser E	..	12/31/2015	Direct.....									0	0				0	81,728	12/31/2049.
172967	EU	1	Citigroup Inc Sr Nt.....	..	12/31/2015	Direct.....									0	0				0	32,691	08/19/2013.
172973	P6	0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl.....	..	12/01/2015	Paydown.....		566,754	566,754	569,588	567,111		(357)		(357)		566,754			0	20,157	02/25/2035.
172973	W5	4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl.....	..	12/01/2015	Paydown.....		523,599	523,599	491,037	507,077		16,521		16,521		523,599			0	18,551	07/25/2035.
17305E	CJ	2	Citibank Cr Card Issuance Tr ABS Ser 200.....	..	03/10/2015	Paydown.....		17,000,000	17,000,000	16,577,656	16,984,937		15,063		15,063		17,000,000			0	412,250	03/10/2017.
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....	..	12/01/2015	Paydown.....		121,500	121,500	121,493	121,336		164		164		121,500			0	2,270	04/25/2034.
17307G	FN	3	Citigroup Mtg Loan Trust RMBS Ser 2004-R.....	..	12/01/2015	Paydown.....		220,799	220,799	204,515	214,560		6,240		6,240		220,799			0	3,444	05/25/2034.
17307G	H3	5	Citigroup Mtg Loan Trust RMBS Ser 2005-8.....	..	12/01/2015	Paydown.....		1,510,225	1,510,225	1,467,389	1,476,082		34,144		34,144		1,510,225			0	49,274	09/25/2035.
173094	AA	1	Citigroup Inc Jr Sub Nt	..	12/31/2015	Direct.....									0					0	98,074	12/21/2057.
17313K	AF	8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C.....	..	12/01/2015	Paydown.....		711,913	711,913	720,339	712,824		(910)		(910)		711,913			0	39,053	12/10/2049.
181593	AG	9	Clarke American Term Ln B Nt 3 (Harland.....	..	12/31/2015	Redemption 100.0000.....		554,462	554,462	538,835	544,253		10,209		10,209		554,462			0	19,334	06/30/2017.
18976G	AQ	9	Citimortgage Alternative Ln Tr RMBS Ser.....	..	12/01/2015	Paydown.....		1,414,909	1,878,336	1,648,883	1,648,883				0		1,648,883		(233,975)	(233,975)	60,816	06/25/2037.
191216	AK	6	Coca-Cola Co Nt 5.350% 11/15/17.....	..	03/30/2015	Call 111.2630.....		5,563,150	5,000,000	5,407,300	5,158,276		404,874		404,874		5,563,150			0	100,313	11/15/2017.
191216	AM	2	Coca-Cola Co Sr Nt 4.875% 03/15/19.....	..	03/30/2015	Call 112.7950.....		3,383,850	3,000,000	3,002,010	3,001,012		382,838		382,838		3,383,850			0	79,219	03/15/2019.
20030N	AJ	0	Comcast Corp Co Gtd Nt.....	..	06/29/2015	Call 102.1070.....		15,594,802	15,273,000	16,614,830	15,481,416		113,386		113,386		15,594,802			0	555,937	11/15/2015.
20173Q	AE	1	Greenwich Cap Comm Funding CMBS Ser 2007.....	..	12/01/2015	Paydown.....		7,022,072	7,022,072	7,291,105	7,125,641				(103,569)		7,022,072			0	200,361	03/10/2039.
21075W	BF	1	Cointmortgage Home Eq Loan Tr RMBS Ser 1.....	..	12/01/2015	Paydown.....		6,035	6,035	6,028	5,784	236	16		252		6,035			0	170	08/15/2025.
210805	BU	0	Continental Airlines Inc LBASS EETC Ser.....	..	07/02/2015	Paydown.....		6,013,305	6,013,305	5,957,772	6,002,716		10,589		10,589		6,013,305			0	227,427	01/02/2018.
210805	CB	1	Continental Airlines Inc LBASS EETC Ser.....	..	09/15/2015	Paydown.....		948,912	948,912	910,022	940,450		8,461		8,461		948,912			0	31,604	03/15/2019.
210805	CT	2	Continental Airlines Inc LBASS PTC Ser 1.....	..	09/15/2015	Redemption 100.0000.....		29,413	29,413	28,726	29,181		232		232		29,413			0	1,200	09/15/2021.
210805	DH	7	Continental Airlines Inc LBASS EETC Ser.....	..	12/15/2015	Paydown.....		2,181,904	2,181,904	1,697,440	1,864,721		317,183		317,183		2,181,904			0	146,253	12/15/2022.
212168	AA	6	Continental Wind Sr Nt.....	..	08/31/2015	Redemption 100.0000.....		981,886	981,886	981,886	981,886				0		981,886			0	44,341	02/28/2033.
22357@	AA	9	Cox Tower II PTC Nt 5.409% 01/02/40.....	..	12/02/2015	Redemption 100.0000.....		177,675	177,675	177,675	177,675				0		177,675			0	5,642	01/02/2040.
22410@	AA	4	Cox Enterprises Inc CTL.....	..	12/31/2015	Redemption 100.0000.....		812,191	812,191	812,191	812,191				0		812,191			0	26,431	06/30/2027.
22540V	XC	1	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/28/2015	Paydown.....		300,665	300,665	300,665	300,665				0		300,665			0	2,593	08/25/2032.
22541Q	3Y	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		516,359	516,359	528,623	521,133		(4,773)		(4,773)		516,359			0	17,554	12/25/2033.
22541S	D4	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		1,315,464	1,315,464	1,319,656	1,317,952		(2,488)		(2,488)		1,315,464			0	31,803	01/25/2043.
22541S	TQ	1	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	11/01/2015	Paydown.....		1,070,280	1,070,280	1,083,491	1,076,572		(6,292)		(6,292)		1,070,280			0	34,698	08/25/2034.
22541S	ZB	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		690,081	690,081	709,598	700,643		(10,561)		(10,561)		690,081			0	20,554	09/25/2034.
225458	2G	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		92,376	92,365	89,709	90,679		44		44		90,723		1,652	1,652	2,362	08/25/2025.
225458	5Q	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		1,015,708	1,015,708	940,748	940,748		74,960		74,960		1,015,708			0	29,298	10/25/2035.
225458	AX	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		551,111	551,111	556,127	552,492		(1,381)		(1,381)		551,111			0	14,174	02/25/2035.
225458	BU	1	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		3,063,747	3,063,747	3,089,119	3,061,118		2,629		2,629		3,063,747			0	72,692	05/25/2028.
225458	EV	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		1,635,332	1,635,332	1,609,588	1,609,588		25,745		25,745		1,635,332			0	47,313	03/25/2035.
225458	EX	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		2,928,084	2,928,084	2,952,332	2,945,509		(17,425)		(17,425)		2,928,084			0	85,112	03/25/2035.
225458	FD	5	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		278,771	278,771	285,566	279,030				(260)		278,771			0	3,122	02/25/2025.

SCHEDULE D - PART 4

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

E14.12

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
225458	FG	8	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		329,853	329,853	336,399	332,207			(2,354)	(2,354)		329,853			0	8,208	02/25/2020.
225458	NS	3	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		2,843,591	2,843,591	2,811,315	2,833,758			9,834	9,834		2,843,591			0	73,420	02/25/2032.
225458	UA	4	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		1,139,733	1,139,733	1,137,418	1,136,365			3,368	3,368		1,139,733			0	28,455	07/25/2035.
225458	UL	0	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		1,049,044	1,049,044	1,031,341	1,038,498			10,545	10,545		1,049,044			0	21,470	07/25/2035.
225458	XJ	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		949,506	949,506	931,109	941,645			7,860	7,860		949,506			0	24,747	07/25/2035.
225458	XW	3	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		1,943,923	1,943,923	1,923,502	1,923,502			20,421	20,421		1,943,923			0	56,292	07/25/2035.
2254W0	GX	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		469,152	469,152	466,073	466,841			2,311	2,311		469,152			0	14,578	10/25/2034.
2254W0	NS	0	CS First Boston Mtg Sec Corp RMBS Ser 20.....	..	12/01/2015	Paydown.....		673,131	748,560	724,933	738,456			8,464	8,464		746,920			(73,789)	(73,789)	12/25/2020.
22942M	BF	2	Credit Suisse Mtg Capital RMBS Ser 2006.....	..	12/01/2015	Paydown.....		157,602	194,053	194,690	194,408				0		194,408			(36,806)	(36,806)	10/25/2026.
22947@	AA	6	CTL Cap Tr CTL Ser 2010-14 Walgreens.....	..	01/15/2015	Call 139.3693.....		10,391,670	7,456,210	7,456,210	7,456,210			2,935,460	2,935,460		10,391,670			0	39,394	02/15/2034.
22947@	AA	6	CTL Cap Tr CTL Ser 2010-14 Walgreens.....	..	01/15/2015	Redemption 100.0000.....		16,729	16,729	16,729	16,729				0		16,729			0	88	02/15/2034.
22959#	AA	9	CSOLAR IV South LLC Sr Sec Nt.....	..	12/31/2015	Redemption 100.0000.....		657,032	657,032	657,032	657,032				0		657,032			0	23,224	09/30/2038.
22962*	AA	8	CTL Cap Tr Ahold CTL Ser 2014-09.....	..	12/15/2015	Redemption 100.0000.....		601,771	601,771	601,771	601,771				0		601,771			0	14,736	04/15/2029.
23243N	AH	1	Countrywide Home Equity Ln RMBS Ser 2006.....	..	12/01/2015	Paydown.....		37,457	76,582	31,526	31,526				0		31,526			5,931	5,931	07/25/2034.
23245L	AB	6	Countrywide Alternative Ln Tr RMBS Ser 2.....	..	12/01/2015	Paydown.....		426,094	645,400	526,637	526,637				0		526,637			(100,543)	(100,543)	02/25/2037.
23244A	AH	5	DOT Headquarters II L-B Fin Tr CTL Mtg S.....	..	12/07/2015	Redemption 100.0000.....		1,598,852	1,598,852	1,598,852	1,598,852				0		1,598,852			0	48,855	12/07/2021.
233851	AQ	7	Daimler Fin NA LLC Sr Nt.....	..	07/31/2015	Maturity.....		20,250,000	20,250,000	20,283,615	20,260,190			(10,190)	(10,190)		20,250,000			0	263,250	07/31/2015.
24702N	AD	2	Dell International Inc Term Ln C Nt 1.....	..	10/30/2015	Redemption 100.0000.....		4,588,590	4,588,590	4,565,648	4,570,591			17,999	17,999		4,588,590			0	110,103	10/29/2018.
24763L	FN	5	Delta Funding Home Eq Ln Tr RMBS Ser 199.....	..	12/01/2015	Paydown.....		103,654	103,654	103,644	103,440			214	214		103,654			0	3,354	08/15/2030.
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....	..	11/01/2015	Paydown.....		81,562	81,562	81,544	81,457			105	105		81,562			0	2,170	09/25/2033.
251510	DS	9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C.....	..	12/01/2015	Paydown.....		1,501,151	1,501,151	1,525,779	1,504,753			(3,603)	(3,603)		1,501,151			0	40,006	03/25/2020.
251510	EE	9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....	..	12/01/2015	Paydown.....		253,240	253,240	249,283	250,583			2,657	2,657		253,240			0	9,550	05/25/2035.
251510	EH	2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....	..	12/01/2015	Paydown.....		589,687	589,687	585,149	586,047			3,640	3,640		589,687			0	17,594	06/25/2035.
251510	ER	0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....	..	12/01/2015	Paydown.....		489,154	489,154	482,581	484,286			4,868	4,868		489,154			0	13,896	06/25/2035.
251510	FX	6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....	..	12/01/2015	Paydown.....		282,951	344,584	323,301	323,301				0		323,301			(40,350)	(40,350)	09/25/2035.
251513	AT	4	Deutsche Alt-A Ses Inc RMBS Ser 2006-AB4.....	..	02/01/2015	Morgan Stanley & Co Inc.....		5,428,603	6,420,821	4,125,597	4,125,597				0		4,125,597			1,303,006	1,303,006	10/25/2036.
251513	AT	4	Deutsche Alt-A Ses Inc RMBS Ser 2006-AB4.....	..	02/01/2015	Paydown.....		113,100	178,661	114,796	114,796				0		114,796			(1,695)	(1,695)	10/25/2036.
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....	..	12/01/2015	Paydown.....		220,087	220,087	220,025	222,583			(2,495)	(2,495)		220,087			0	6,100	12/25/2033.
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl.....	..	12/01/2015	Paydown.....		101,727	101,727	101,702	103,283			(1,556)	(1,556)		101,727			0	3,179	01/25/2034.
25179M	AK	9	Devon Energy Corp Sr Nt.....	..	04/08/2015	Various.....		20,464,950	19,250,000	20,489,186	20,235,333			(33,752)	(33,752)		20,201,581			263,369	263,369	07/15/2021.
25179M	AP	8	Devon Energy Corp Sr Nt.....	..	06/26/2015	Various.....		13,072,670	13,000,000	13,065,215	13,054,157			(1,329)	(1,329)		13,052,828			19,842	19,842	05/15/2022.
252747	AD	2	Diamond Shamrock Inc Deb.....	..	06/15/2015	Maturity.....		4,000,000	4,000,000	4,264,314	4,014,182			(14,182)	(14,182)		4,000,000			0	175,000	06/15/2015.
25459H	AN	5	DirectTV Holdings/Fin Gtd Nt.....	..	03/15/2015	Maturity.....		25,000,000	25,000,000	24,981,322	24,999,200			800	800		25,000,000			0	443,750	03/15/2015.
25470D	AB	5	Discovery Communications Co Gtd Nt.....	..	03/31/2015	Call 100.5770.....		37,213,490	37,000,000	36,981,340	36,998,306			215,184	215,184		37,213,490			0	456,333	06/01/2015.
25654#	AA	0	Dodger Tickets LLC 1st Mtg Bd.....	..	03/31/2015	Redemption 100.0000.....		935,323	935,323	935,323	935,323				0		935,323			0	52,939	03/31/2030.
264399	EM	4	Duke Energy Corp 1st Mtg Bd.....	..	10/01/2015	Maturity.....		5,000,000	5,000,000	5,153,600	5,020,504			(20,504)	(20,504)		5,000,000			0	265,000	10/01/2015.
26483E	AE	0	Dun & Bradstreet Corp Nt.....	..	11/15/2015	Maturity.....		18,000,000	18,000,000	17,936,460	17,988,201			11,799	11,799		18,000,000			0	517,500	11/15/2015.
268617	BH	9	Enterprise Mtg Accept Co ABS Frch Ln Own.....	..	12/31/2015	Direct.....									0					0	26,046	01/15/2027.
268668	FD	7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A.....	..	12/28/2015	Paydown.....		206,435	206,435	163,646	163,646			42,789	42,789		206,435			0	697	12/25/2042.
26882P	AS	1	ERAC USA Finance Co Sr Nt.....	..	05/01/2015	Maturity.....		6,000,000	6,000,000	5,990,760	5,999,614			386	386		6,000,000			0	168,000	05/01/2015.
29273R	AB	5	Energy Transfer Partners Co Gtd Nt.....	..	02/01/2015	Maturity.....		13,000,000	13,000,000	13,141,282	13,016,112			(16,112)	(16,112)		13,000,000			0	386,750	02/01/2015.
29379V	AR	4	Enterprise Products Operations Gtd Nt.....	..	06/01/2015	Maturity.....		14,000,000	14,000,000	13,970,600	13,997,380			2,620	2,620		14,000,000			0	259,000	06/01/2015.
29439@	AA	6	EQT Production Co Gtd Sr Nt.....	..	04/14/2015	Call 104.4939.....		122,780	117,500	118,409	117,836			4,944	4,944		122,780			0	5,673	02/28/2016.

SCHEDULE D - PART 4

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

E14.13

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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
29439@	AA	6		02/28/2015	Redemption	100.0000	61,500	61,500	61,976	61,676		(176)		(176)		61,500			0	2,386	02/28/2016.
294751	EW	8		01/01/2015	Paydown		54,755	54,755	54,755	54,755				0		54,755			0	231	07/25/2034.
301965	CE	7		12/01/2015	Paydown		638,466	638,466	633,809	635,534		2,932		2,932		638,466			0	27,811	05/18/2026.
302228	AA	9		10/01/2015	Redemption	100.0000	1,413,738	1,413,738	1,445,718	1,417,845		(4,107)		(4,107)		1,413,738			0	96,000	10/01/2015.
30251T	AA	7		01/05/2015	Redemption	100.0000	240,924	240,924	304,123	250,962		(10,038)		(10,038)		240,924			0	9,733	01/05/2018.
302567	AA	0		06/20/2015	Redemption	100.0000	655,980	655,980	645,336	647,195		8,786		8,786		655,980			0	43,551	06/20/2023.
302570	BC	9		12/15/2015	Maturity		7,491,000	7,491,000	8,530,826	7,661,020		(170,020)		(170,020)		7,491,000			0	589,916	12/15/2015.
31331F	AX	9		01/15/2015	Paydown		340,452	340,452	380,855	357,812		(17,360)		(17,360)		340,452			0	11,439	07/15/2023.
31331F	AY	7		01/15/2015	Paydown		873,604	873,604	928,029	890,892		(17,288)		(17,288)		873,604			0	29,899	01/15/2019.
31331F	BA	8		01/15/2015	Paydown		24,806	24,806	29,239	26,916		(2,111)		(2,111)		24,806			0	949	01/15/2022.
32027N	WN	7		12/28/2015	Paydown		2,197,268	2,197,268	2,101,053	2,159,042		38,225		38,225		2,197,268			0	5,583	11/25/2035.
32051G	TC	9		12/01/2015	Paydown		608,155	696,805	650,797	650,797				0		650,797		(42,641)	(42,641)	20,716	09/25/2035.
32052W	AC	3		12/01/2015	Paydown		1,709,291	2,333,619	1,937,750	1,937,750				0		1,937,750		(228,459)	(228,459)	74,592	08/25/2037.
32058E	AC	7		12/15/2015	Paydown		816,355	816,355	816,308	816,337		17		17		816,355			0	3,739	10/15/2018.
337158	AD	1		01/15/2015	Maturity		1,000,000	1,000,000	990,610	999,955		45		45		1,000,000			0	25,250	01/15/2015.
337925	ES	6		12/01/2015	Paydown		35,848	35,848	36,644	35,810		38		38		35,848			0	3,041	12/10/2024.
35645M	AM	0		12/01/2015	Paydown		172,267	175,125	49,639	58,772		824		824		59,596		112,671	112,671	690	09/01/2051.
35671D	BD	6		12/16/2015	Various		9,840,500	12,650,000	12,614,272	12,623,885		7,636		7,636		12,631,521		(2,791,021)	(2,791,021)	378,671	03/15/2018.
35671D	BG	9		05/07/2015	Various		843,635	850,000	849,125	849,226		48		48		849,274		(5,640)	(5,640)	17,054	03/15/2020.
361452	AA	3		07/13/2015	Redemption	100.0000	240,998	240,998	240,998	240,998				0		240,998			0	9,867	01/13/2020.
36157R	3X	1		12/01/2015	Paydown		119,792	119,792	131,332	126,338		(6,546)		(6,546)		119,792			0	6,495	07/25/2029.
36157R	D8	5		12/01/2015	Paydown		1,085	1,085	1,085	1,085				0		1,085			0	33	04/25/2029.
361856	ER	4		12/29/2015	Paydown		919,438	919,438	428,857	428,857				0		428,857		490,580	490,580	2,136	11/25/2036.
36225*	AA	1		12/11/2015	Redemption	100.0000	720,237	720,237	720,237	720,237				0		720,237			0	23,068	09/11/2030.
36226M	AE	3		12/01/2015	Paydown		217,257	217,257	217,266	216,500		758		758		217,257			0	7,650	07/20/2031.
36226M	AF	0		11/01/2015	Paydown		125,139	125,139	129,336	126,306		(1,167)		(1,167)		125,139			0	5,184	07/20/2031.
36228F	3Q	7		12/01/2015	Paydown		182,835	182,835	182,828	182,527		(22)		(22)		182,505		330	330	4,753	04/25/2034.
36228F	5F	9		12/01/2015	Paydown		205,761	205,761	205,761	205,229		294		294		205,523		238	238	6,970	06/25/2034.
36228F	C5	3		12/01/2015	Paydown		49,904	49,904	49,902	49,881		23		23		49,904			0	1,534	11/25/2033.
36228F	XK	7		12/28/2015	Paydown		365,046	365,046	267,882	267,882		97,163		97,163		365,046			0	2,425	10/25/2033.
36228F	ZK	5		12/28/2015	Paydown		540,396	540,396	540,396	540,396				0		540,396			0	3,892	11/25/2033.
36228F	ZL	3		12/28/2015	Paydown		39,926	39,926	39,926	39,926				0		39,926			0	651	11/25/2033.
362332	AE	8		12/01/2015	Paydown		1,160,326	1,160,326	1,162,310	1,160,066		260		260		1,160,326			0	36,172	11/10/2039.
362341	ES	4		12/01/2015	Paydown		609,532	609,532	610,389	609,039		494		494		609,532			0	21,913	07/25/2035.
36242D	6Q	1		12/01/2015	Paydown		981,443	981,443	974,082	976,325		5,119		5,119		981,443			0	26,365	06/25/2035.
36242D	7B	3		12/01/2015	Paydown		1,481,770	1,481,770	1,429,214	1,460,806		20,964		20,964		1,481,770			0	40,555	06/25/2035.
36242D	7Q	0		12/01/2015	Paydown		2,250,588	2,250,588	2,144,589	2,196,821		53,767		53,767		2,250,588			0	61,881	06/25/2035.
36242D	ND	1		12/01/2015	Paydown		570,004	570,004	569,972	568,608		(42)		(42)		568,567		1,437	1,437	14,923	08/25/2034.
36242D	UX	9		12/01/2015	Paydown		651,526	651,526	657,736	653,229		(1,703)		(1,703)		651,526			0	17,189	02/25/2035.
36297N	AC	9		12/28/2015	Paydown		179,658	179,658	16,110	16,110				0		16,110		163,548	163,548	85	05/25/2036.
36804P	AH	9		04/15/2015	Maturity		10,000,000	10,000,000	10,101,240	10,012,994		(12,994)		(12,994)		10,000,000			0	285,000	04/15/2015.
36828Q	KT	2		02/01/2015	Paydown		4,707,056	4,707,056	4,795,313	4,703,222		3,833		3,833		4,707,056			0	23,544	06/10/2048.
36828Q	QG	4		12/01/2015	Paydown		806,344	806,344	800,454	804,688		1,656		1,656		806,344			0	41,309	11/10/2045.

SCHEDULE D - PART 4

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

E14.14

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
368907 AC 5	General American Trans Corp ABS EETC Ser.....			..	02/28/2015	Paydown.....		4,502	4,502	4,568	4,503		(1)		(1)		4,502			0	169	02/28/2015.
368907 AD 3	General American Trans Corp LBASS PTC Se.....			..	08/28/2015	Paydown.....		531,766	531,766	531,766	531,766				0		531,766			0	61,780	08/28/2021.
373298 BM 9	Georgia-Pacific Group Deb.....			..	06/15/2015	Maturity.....		2,000,000	2,000,000	1,912,420	1,995,999		4,001		4,001		2,000,000			0	77,000	06/15/2015.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B.....			..	11/06/2015	Redemption 100.0000.....		1,043,360	1,043,360	1,043,360	1,043,360				0		1,043,360			0	45,086	05/06/2025.
39121J A* 1	Great River Energy 1st Mtg Bd.....			..	07/01/2015	Redemption 100.0000.....		1,395,349	1,395,349	1,395,349	1,395,349				0		1,395,349			0	81,070	07/01/2021.
39121J AH 3	Great River Energy 1st Mtg Bd.....			..	07/01/2015	Redemption 100.0000.....		290,000	290,000	290,000	290,000				0		290,000			0	12,986	07/01/2030.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007.....			..	12/28/2015	Paydown.....		1,186,612	1,186,612	1,107,602	1,107,602		79,010		79,010		1,186,612			0	2,734	06/25/2037.
39839# AB 7	Griffith Labs Intl Inc Sr Nt.....			..	12/20/2015	Redemption 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	109,000	12/20/2015.
404122 AN 3	HCA Inc Term Ln B4 Nt 1.....			..	12/31/2015	Redemption 100.0000.....		95,351	95,351	94,358	94,671		680		680		95,351			0	1,820	05/01/2018.
404122 AP 8	HCA Inc Term Ln B5 Nt 1.....			..	12/31/2015	Redemption 100.0000.....		73,805	73,805	73,852	73,835		(30)		(30)		73,805			0	1,366	03/31/2017.
404225 AN 4	HLSS Servicer Adv Rec Tr RMBS Ser 2013-T.....			..	10/15/2015	Paydown.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	71,525	01/16/2046.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C.....			..	12/21/2015	Paydown.....		1,082,390	1,082,390	1,054,992	1,066,409		15,981		15,981		1,082,390			0	2,402	07/19/2047.
42346# AE 1	Helmerich & Payne Inc Sr Nt.....			..	07/21/2015	Redemption 100.0000.....		2,000,000	2,000,000	2,035,400	2,008,792		(8,792)		(8,792)		2,000,000			0	122,000	07/21/2016.
43534# AA 9	Hollander Sleep Products LLC Term Ln.....			..	03/31/2015	NW Life Alternatives.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	405,000	10/21/2020.
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C.....			..	12/28/2015	Paydown.....		2,357,415	2,357,415	2,185,947	2,185,947				0		2,185,947		171,468	171,468	4,665	08/25/2036.
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20.....			..	12/28/2015	Paydown.....		1,148,512	1,148,512	1,125,003	1,129,478			19,034	19,034		1,148,512			0	3,455	06/25/2034.
438499 AB 1	Honeywell En Sav Perf CtctTr ABS PTC Se.....			O	07/01/2015	Redemption 100.0000.....		175,875	175,875	151,632	188,729				0	(37,097)	175,875	24,243		24,243	2,963	08/01/2015.
438499 AB 1	Honeywell En Sav Perf CtctTr ABS PTC Se.....			O	08/01/2015	Maturity.....		195,515	195,515	173,016	215,344				0	(42,328)	195,515	22,499		22,499	8,100	08/01/2015.
441060 AJ 9	Hospira Inc Sr Nt 6.050% 03/30/17.....			..	10/05/2015	Tax Free Exchange.....		15,278,017	14,650,000	16,579,351	15,586,730		(308,713)		(308,713)		15,278,017			0	913,285	03/30/2017.
441060 AL 4	Hospira Inc Sr Nt 5.600% 09/15/40.....			..	10/05/2015	Tax Free Exchange.....		19,841,798	19,290,000	19,873,800	19,850,007		(8,209)		(8,209)		19,841,798			0	1,159,543	09/15/2040.
446413 AD 8	Huntington Ingalls Industries Sr Nt.....			..	12/02/2015	Call 105.2930.....		1,579,395	1,500,000	1,620,255	1,620,255		(40,860)		(40,860)		1,579,395			0	129,734	03/15/2021.
44701P AV 6	Huntsman International Inc Sr 1st Lien T.....			..	06/30/2015	Redemption 100.0000.....		50,000	50,000	49,500	49,519		481		481		50,000			0	943	09/30/2021.
44701P AV 6	Huntsman International Inc Sr 1st Lien T.....			..	10/30/2015	Tax Free Exchange.....		148,659	150,000	148,500	148,556		102		102		148,659			0	2,839	09/30/2021.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2.....			..	12/28/2015	Paydown.....		199,199	199,199	195,001	195,001		4,198		4,198		199,199			0	724	08/25/2035.
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....			..	12/01/2015	Paydown.....		289,669	289,669	289,642	289,035		634		634		289,669			0	6,684	03/25/2034.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....			..	12/01/2015	Paydown.....		355,821	355,821	355,820	355,175		646		646		355,821			0	6,970	08/25/2034.
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2.....			..	12/01/2015	Paydown.....			354,048	238,271	157,379	80,892			80,892		238,271		(238,271)	(238,271)	5,855	06/25/2031.
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3.....			..	12/01/2015	Paydown.....		604,777	604,777	604,588	603,666		1,111		1,111		604,777			0	20,541	04/25/2035.
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C.....			..	12/01/2015	Paydown.....		282,173	1,150,445	304,006	178,685	125,320			125,320		304,006		(21,833)	(21,833)	33,720	06/25/2035.
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C.....			..	12/01/2015	Paydown.....		687,331	762,280	736,115	736,115				0		736,115		(48,785)	(48,785)	23,765	07/25/2035.
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1.....			..	12/01/2015	Paydown.....		793,373	964,119	774,515	774,515				0		774,515		18,858	18,858	27,029	10/25/2035.
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A.....			..	12/01/2015	Paydown.....		413,430	413,430	389,315	394,405		124		124		394,528		18,901	18,901	11,936	09/25/2033.
45660N W5 0	Residential Asset Sec Tr RMBS Ser 2004-R.....			..	02/01/2015	Paydown.....		396,414	396,414	407,811	395,360		(63)		(63)		395,297		1,117	1,117	2,865	08/25/2034.
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R.....			..	12/01/2015	Paydown.....		656,882	656,882	599,405	647,954		1,588		1,588		649,543		7,339	7,339	11,971	08/25/2033.
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1.....			..	12/01/2015	Paydown.....		473,376	758,691	530,981	530,981				0		530,981		(57,605)	(57,605)	10,712	06/25/2036.
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1.....			..	12/01/2015	Paydown.....		1,757,226	1,757,226	1,662,805	1,662,805		94,421		94,421		1,757,226			0	35,968	08/25/2036.
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2.....			..	12/25/2015	Paydown.....		325,458	357,003	278,768	278,768				0		278,768		46,690	46,690	759	11/25/2036.
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1.....			..	12/01/2015	Paydown.....			164,558	140,631	140,631				0		140,631		(140,631)	(140,631)	2,490	12/25/2035.
456866 AL 6	Ingersoll-Rand Co Deb 7.200% 06/01/25.....			..	06/01/2015	Redemption 100.0000.....		164,000	164,000	161,555	162,941		1,059		1,059		164,000			0	5,904	06/01/2025.
459200 HP 9	International Bus Machs Corp Sr Nt.....			..	02/27/2015	Goldman Sachs & Company.....		9,356,400	9,000,000	9,120,060	9,117,335		(1,958)		(1,958)		9,115,377		241,023	241,023	179,719	08/01/2023.
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4.....			..	12/01/2015	Paydown.....		1,296,242	1,296,242	1,248,544	1,281,572		14,670		14,670		1,296,242			0	28,486	09/25/2034.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3.....			..	12/01/2015	Paydown.....		788,654	788,654	795,185	791,405		(2,751)		(2,751)		788,654			0	34,743	01/25/2035.
466247 TW 3	JP Morgan Mtg Tr RMBS Ser 2005-A6 Cl 3A2.....			..	09/01/2015	Paydown.....		1,315,650	1,315,650	1,304,549	1,312,854				2,797		1,315,650			0	13,154	09/25/2035.

SCHEDULE D - PART 4

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

E14.15

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
466247	VP	5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2	..	12/01/2015	Paydown.....		1,391,643	1,391,643	1,289,444	1,353,915		2,521		2,521		1,356,436		35,208	35,208	36,391	09/25/2020.
466247	YS	6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	..	12/01/2015	Paydown.....		261,393	261,393	257,063	258,487		2,906		2,906		261,393			0	3,303	11/25/2035.
46625Y	NC	3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.	..	04/01/2015	Paydown.....		3,000,000	3,000,000	3,014,828	2,995,003		4,997		4,997		3,000,000			0	33,312	07/15/2042.
46625Y	NE	9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.	..	06/01/2015	Paydown.....		10,250,000	10,250,000	9,811,572	10,206,050		43,950		43,950		10,250,000			0	221,112	07/15/2042.
46625Y	P6	4	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.	..	12/01/2015	Paydown.....		1,525,961	1,525,961	1,721,892	1,584,117		(58,156)		(58,156)		1,525,961			0	65,218	04/15/2043.
46625Y	UC	5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.	..	09/01/2015	Paydown.....		10,000,000	10,000,000	10,301,563	10,034,794		(34,794)		(34,794)		10,000,000			0	349,255	10/15/2042.
46627M	AA	5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C.	..	12/01/2015	Paydown.....		324,232	338,406	307,054	307,054				0		307,054		17,178	17,178	10,966	12/25/2035.
46627M	AP	2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C.	..	12/01/2015	Paydown.....		255,035	271,221	238,466	238,466				0		238,466		16,569	16,569	8,431	12/25/2035.
46627M	EH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C.	..	12/01/2015	Paydown.....		566,616	695,090	576,189	576,189				0		576,189		(9,573)	(9,573)	26,245	03/25/2036.
46628F	AF	8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.	..	12/01/2015	Paydown.....		558,126	558,126	581,759	561,691		(3,565)		(3,565)		558,126			0	20,300	04/15/2045.
46628S	AC	7	JP Morgan Mtg Tr Ser 2006-WF1 Cl A2A	..	12/31/2015	Direct.....									0					0	185,130	07/25/2036.
46629D	AK	1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	..	12/01/2015	Paydown.....		288,407	309,587	217,548	217,548				0		217,548		70,860	70,860	4,659	01/25/2037.
46629E	AH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C.	..	12/01/2015	Paydown.....		2,529,553	2,712,327	2,461,884	2,461,884				0		2,461,884		67,669	67,669	56,258	09/25/2036.
46636D	AC	0	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.	..	12/01/2015	Paydown.....		2,125,112	2,125,112	2,162,865	2,130,570		(5,459)		(5,459)		2,125,112			0	49,831	07/15/2046.
48203R	AD	6	Juniper Networks Inc Sr Nt.	..	04/24/2015	HSBC Securities.....		13,280,039	12,661,000	12,723,799	12,721,358		(317)		(317)		12,721,042		558,998	558,998	467,086	03/15/2041.
482584	AC	3	K Mart Corp Deb 6.000% 01/01/16	..	04/09/2015	Direct.....			56,180						0					0	136,933	01/01/2016.
485188	AM	8	Kansas City Southn RR Co Sr Nt.	..	12/09/2015	Tax Free Exchange.....		15,526,611	15,500,000	15,530,458	15,529,424		(2,813)		(2,813)		15,526,611			0	675,283	11/15/2023.
485188	AN	6	Kansas City Southn RR Co Sr Nt.	..	12/09/2015	Tax Free Exchange.....		15,385,304	16,525,000	15,356,014	15,366,796		18,508		18,508		15,385,304			0	799,259	05/15/2043.
49327X	AA	8	KeyCorp Sub Bk Nt 4.950% 09/15/15	..	09/15/2015	Maturity.....		4,400,000	4,400,000	4,184,488	4,379,177		20,823		20,823		4,400,000			0	217,800	09/15/2015.
500255	AP	9	Kohls Corp Sr Nt 6.250% 12/15/17	..	08/17/2015	Call 111.6324.....		2,790,810	2,500,000	2,727,200	2,592,021		198,789		198,789		2,790,810			0	105,035	12/15/2017.
50177A	AE	9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl.	..	12/11/2015	Paydown.....		223,072	223,072	223,911	223,196		(123)		(123)		223,072			0	8,087	07/15/2044.
50180L	AC	4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A.	..	12/11/2015	Paydown.....		4,802,922	4,802,922	4,932,680	4,840,428		(37,506)		(37,506)		4,802,922			0	203,442	04/15/2041.
50540R	AF	9	Laboratory Corp of America Sr Nt.	..	12/15/2015	Maturity.....		9,340,000	9,340,000	10,127,168	9,481,875		(141,875)		(141,875)		9,340,000			0	525,375	12/15/2015.
52108H	4W	1	LB-UBS Comm Mtg Tr CMBS Ser 2005-C3 Cl A.	..	06/11/2015	Paydown.....		5,500,000	5,500,000	5,527,195	5,498,594		1,406		1,406		5,500,000			0	110,729	07/15/2040.
52108H	4X	9	LB-UBS Comm Mtg Tr CMBS Ser 2005-C3 Cl B.	..	06/11/2015	Paydown.....		4,000,000	4,000,000	4,019,889	3,999,074		926		926		4,000,000			0	97,900	07/15/2040.
52108M	AJ	2	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A.	..	11/11/2015	Paydown.....		10,000,000	10,000,000	10,106,000	10,016,805		(16,805)		(16,805)		10,000,000			0	414,925	11/15/2040.
52108M	AK	9	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl B.	..	11/11/2015	Paydown.....		12,154,000	12,154,000	11,671,501	12,081,561		72,439		72,439		12,154,000			0	596,052	11/15/2040.
52108M	DJ	9	LB-UBS Comm Mtg Tr CMBS Ser 2006-C1 Cl A.	..	12/11/2015	Paydown.....		2,338,784	2,338,784	2,311,011	2,333,777		5,007		5,007		2,338,784			0	122,014	02/15/2031.
52109R	BM	2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A.	..	12/11/2015	Paydown.....		496,437	496,437	499,842	496,957		(520)		(520)		496,437			0	20,213	09/15/2045.
52465#	BF	1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C.	..	12/10/2015	Redemption 100.0000.....		553,212	553,212	599,920	564,368		(11,156)		(11,156)		553,212			0	16,830	04/10/2017.
52465#	BH	7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C.	..	12/10/2015	Redemption 100.0000.....		385,104	385,104	435,787	395,046		(9,942)		(9,942)		385,104			0	13,781	04/10/2017.
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.	..	12/01/2015	Redemption 100.0000.....		1,248,244	1,248,244	1,180,269	1,215,824		32,420		32,420		1,248,244			0	32,816	03/01/2023.
524660	AV	9	Leggett & Platt Inc Nt.	..	08/15/2015	Maturity.....		10,000,000	10,000,000	9,992,543	10,008,568		(8,568)		(8,568)		10,000,000			0	500,000	08/15/2015.
52467@	AA	3	Legg Mason Mtg Cap Corp CTL	..	12/15/2015	Redemption 100.0000.....		323,691	323,691	338,847	329,546		(5,855)		(5,855)		323,691			0	13,032	12/15/2021.
52467@	AH	8	Legg Mason Mtg Cap Corp CTL	..	12/15/2015	Redemption 100.0000.....		47,023	47,023	49,317	50,186		(3,163)		(3,163)		47,023			0	7,153	01/15/2021.
52467@	BC	8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl.	..	12/15/2015	Redemption 100.0000.....		548,514	548,514	613,080	566,449		(17,935)		(17,935)		548,514			0	24,669	11/15/2018.
52518R	CD	6	Lehman Structured Sec Corp RMBS Ser 2005.	..	12/28/2015	Paydown.....		165,206	345,796	169,123	169,123				0		169,123		(3,918)	(3,918)	1,093	09/26/2045.
542514	GW	8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C.	..	12/28/2015	Paydown.....		807,527	807,527	755,037	758,811		48,716		48,716		807,527			0	3,396	09/25/2034.
544152	AA	9	Lorillard Tobacco Co Sr Nt.	..	07/15/2015	Tax Free Exchange.....		33,566,696	32,000,000	35,153,040	33,750,156		(183,460)		(183,460)		33,566,696			0	1,538,889	06/23/2019.
544152	AB	7	Lorillard Tobacco Co Co Gtd Nt.	..	07/15/2015	Tax Free Exchange.....		16,089,014	14,517,000	16,969,709	16,247,584		(158,571)		(158,571)		16,089,014			0	740,468	05/01/2020.
544152	AC	5	Lorillard Tobacco Co Co Gtd Nt.	..	07/15/2015	Tax Free Exchange.....		16,583,653	14,600,000	16,694,082	16,599,662		(16,008)		(16,008)		16,583,653			0	873,465	05/01/2040.
544152	AD	3	Lorillard Tobacco Co Co Gtd Nt.	..	07/15/2015	Tax Free Exchange.....		8,307,061	8,250,000	8,463,363	8,335,637		(28,575)		(28,575)		8,307,061			0	294,135	08/04/2016.

SCHEDULE D - PART 4

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

E14.16

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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
55259P AE 6	M&I Marshall & Ilsley Bank Sub Bk Nt.....		..	06/16/2015	Maturity.....		5,000,000	5,000,000	4,990,600	4,999,466		534		534		5,000,000			0	121,250	06/16/2015
55265K F6 1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4.....		..	12/01/2015	Paydown.....		608,883	608,883	573,793	589,433		19,450		19,450		608,883			0	16,231	09/25/2033
55265K QM 4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2.....		..	12/01/2015	Paydown.....		164,089	164,089	167,781	165,758		(7)		(7)		165,751		(1,663)	(1,663)	2,921	02/25/2033
55265K RQ 4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2.....		..	12/01/2015	Paydown.....		239,721	239,721	237,549	238,723		998		998		239,721			0	5,324	03/25/2018
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2.....		..	12/01/2015	Paydown.....		73,019	73,019	75,437	75,212		(2,193)		(2,193)		73,019			0	2,463	08/25/2032
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007.....		..	12/01/2015	Paydown.....		1,643,424	1,643,424	1,647,673	1,646,652		(1,551)		(1,551)		1,645,101		(1,677)	(1,677)	42,487	10/25/2036
576434 2D 5	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2015	Paydown.....		1,132,339	1,780,975	1,363,970	1,363,970				0		1,363,970		(231,631)	(231,631)	60,189	03/25/2036
576434 A2 0	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2015	Paydown.....		279,976	279,976	282,776	280,696		(720)		(720)		279,976			0	8,465	01/25/2035
576434 J5 4	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2015	Paydown.....		475,299	475,299	483,765	477,140		(1,841)		(1,841)		475,299			0	11,107	03/25/2035
576434 N2 6	Master Asset Securitization Tr RMBS Ser.....		..	11/01/2015	Paydown.....		1,291,632	1,291,632	1,269,937	1,276,440		93		93		1,276,532		15,100	15,100	33,534	04/25/2035
576434 UH 5	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2015	Paydown.....		478,190	478,190	478,190	478,190				0		478,190			0	13,280	08/25/2034
576434 WD 2	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2015	Paydown.....		852,619	852,619	859,280	851,312		1,307		1,307		852,619			0	32,429	09/25/2034
576434 YM 0	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2015	Paydown.....		1,088,607	1,088,607	1,040,335	1,055,106		33,501		33,501		1,088,607			0	35,624	12/25/2034
57643M FN 9	Master Asset Securitization Tr RMBS Ser.....		..	11/01/2015	Paydown.....		378,245	378,245	366,898	372,718		5,527		5,527		378,245			0	10,290	07/25/2034
577778 AT 0	May Dept Stores Co Amortiz Deb.....		..	10/15/2015	Redemption 100.0000.....		50,000	50,000	61,644	53,373		(3,373)		(3,373)		50,000			0	3,563	04/15/2021
577778 BC 6	May Dept Stores Co Deb.....		..	08/17/2015	Call 100.0000.....		2,000,000	2,000,000	2,192,820	2,011,064		(11,064)		(11,064)		2,000,000			0	163,403	08/15/2035
585055 BM 7	Medtronic Inc Sr Nt 3.500% 03/15/25.....		..	09/02/2015	Tax Free Exchange.....		15,206,921	15,000,000	15,220,200	15,219,481		(12,559)		(12,559)		15,206,921			0	382,083	03/15/2025
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199.....		..	12/01/2015	Paydown.....		24,031	24,031	24,258	24,064		(33)		(33)		24,031			0	1,971	08/25/2027
589929 RK 6	Merrill Lynch Mtg Investors RMBS Ser 199.....		..	12/01/2015	Paydown.....		13,158	13,158	12,627	13,074		44		44		13,118		40	40	684	07/25/2027
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200.....		..	12/01/2015	Paydown.....		356,004	356,004	355,861	355,299		(330)		(330)		354,969		1,035	1,035	12,384	09/25/2032
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2.....		..	12/01/2015	Paydown.....		34,187	34,187	33,283	33,647		540		540		34,187			0	708	08/25/2036
59022H HJ 4	Merrill Lynch Mortgage Tr CMBS Ser 2005.....		..	04/01/2015	Paydown.....		6,005,326	6,005,326	5,829,490	5,990,583		14,743		14,743		6,005,326			0	65,279	06/12/2043
59022H HL 9	Merrill Lynch Mortgage Tr CMBS Ser 2005.....		..	05/01/2015	Paydown.....		7,000,000	7,000,000	6,376,836	6,942,958		57,042		57,042		7,000,000			0	139,010	06/12/2043
59022H HN 5	Merrill Lynch Mortgage Tr CMBS Ser 2005.....		..	07/01/2015	Paydown.....		5,000,000	5,000,000	5,027,434	4,994,585		5,415		5,415		5,000,000			0	134,655	06/12/2043
59022H JJ 2	Merrill Lynch Mortgage Tr CMBS Ser 2005.....		..	03/01/2015	Paydown.....		5,542,054	5,542,054	5,541,779	5,533,922		8,132		8,132		5,542,054			0	34,900	07/12/2038
59022H JL 7	Merrill Lynch Mortgage Tr CMBS Ser 2005.....		..	06/01/2015	Paydown.....		1,000,000	1,000,000	1,108,323	1,017,197		(17,197)		(17,197)		1,000,000			0	17,878	07/12/2038
59022H JN 3	Merrill Lynch Mortgage Tr CMBS Ser 2005.....		..	07/01/2015	Paydown.....		15,705,000	15,705,000	15,604,983	15,687,304		17,696		17,696		15,705,000			0	449,782	07/12/2038
59023B AE 4	Merrill Lynch Mortgage Tr CMBS Ser 2006.....		..	12/01/2015	Paydown.....		508,955	508,955	504,621	507,479		1,476		1,476		508,955			0	29,101	05/12/2039
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1.....		..	12/15/2015	Paydown.....		135,220	135,220	135,217	135,220				0		135,220			0	4,112	07/15/2038
59560# AC 8	Mid America Pref Cap Tr ABS Cumulative G.....		..	08/27/2015	Redemption 100.0000.....		7,006,931	7,006,931	7,662,907	7,094,447		(87,516)		(87,516)		7,006,931			0	411,482	08/27/2016
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		..	09/30/2015	Redemption 100.0000.....		251,467	251,467	250,210	250,396		1,071		1,071		251,467			0	3,883	10/11/2020
60755# AC 1	Modern Continental Const Hold 2nd Amende.....		..	12/31/2015	Direct.....									0					0	136,927	12/31/2008
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		..	10/30/2015	Tax Free Exchange.....		29,590	29,700	29,552	29,573		16		16		29,590			0	1,018	10/11/2020
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C.....		..	12/28/2015	Paydown.....		53,272	53,272	49,942	50,288		2,983		2,983		53,272			0	598	09/25/2034
617451 CP 2	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....		..	06/01/2015	Paydown.....		2,524,095	2,524,095	2,537,939	2,520,172		3,923		3,923		2,524,095			0	42,681	10/12/2052
617451 CS 6	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....		..	12/01/2015	Paydown.....		8,000,000	8,000,000	8,043,888	7,993,747		6,253		6,253		8,000,000			0	378,134	10/12/2052
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....		..	12/01/2015	Paydown.....		2,234,202	2,234,202	2,187,082	2,224,009		10,193		10,193		2,234,202			0	117,810	10/12/2052
617458 AC 8	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl.....		..	12/01/2015	Paydown.....		8,455,229	8,455,229	8,664,298	8,495,857		(40,628)		(40,628)		8,455,229			0	222,446	09/15/2047
61745M 5G 4	Morgan Stanley Cap I CMBS Ser 2005-T19 C.....		..	06/01/2015	Paydown.....		20,252,354	20,252,354	20,302,770	20,248,543		3,810		3,810		20,252,354			0	298,876	06/12/2047
61745M 5J 8	Morgan Stanley Cap I CMBS Ser 2005-T19 C.....		..	12/01/2015	Paydown.....		11,558,639	11,558,639	11,310,102	11,522,424		36,215		36,215		11,558,639			0	364,685	06/12/2047
61745M VV 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....		..	12/01/2015	Paydown.....		73,282	73,282	73,282	73,282				0		73,282			0	1,865	11/25/2018
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....		..	12/01/2015	Paydown.....		127,697	127,697	121,651	125,515		2,182		2,182		127,697			0	5,745	11/25/2033
61749M AV 1	Morgan Stanley Cap I CMBS Ser 2006-T23 C.....		..	12/01/2015	Paydown.....		1,087,076	1,087,076	1,115,315	1,091,027		(3,951)		(3,951)		1,087,076			0	28,174	08/12/2041

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
61750C AF 4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C.....			..	12/01/2015	Paydown.....		1,211,403	1,211,403	1,202,650	1,209,515			1,888	1,888		1,211,403			0	47,836	07/12/2044.
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16.....			..	12/01/2015	Paydown.....		2,849,715	2,849,715	2,865,346	2,848,949			766	766		2,849,715			0	126,433	12/12/2049.
62474U AA 8	Morgan Stanley Cap I CMBS Ser 2005-RR6 C.....			..	12/01/2015	Paydown.....		949,107	949,107	153,167	153,167			795,940	795,940		949,107			0	29,831	05/24/2043.
626717 AF 9	Murphy Oil Corp Sr Nt 3.700% 12/01/22.....			..	04/08/2015	Morgan Stanley & Co Inc.....		5,553,540	6,000,000	5,975,640	5,980,012			561	561		5,980,573		(427,033)	(427,033)	76,467	12/01/2022.
63080# AA 5	NARA Caves Lease Tr CTL.....			..	12/15/2015	Call 100.0000.....		281,780	281,780	281,780	281,780				0		281,780			0	8,155	09/15/2028.
63615# AB 7	National Football League Sr Nt Ser A.....			..	03/31/2015	Call 107.5246.....		2,333,220	2,169,940	2,194,824	2,174,940			158,279	158,279		2,333,220			0	65,639	10/15/2017.
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B.....			..	07/15/2015	Redemption 100.0000.....		103,278	103,278	103,278	103,278				0		103,278			0	5,507	01/15/2024.
63651P AA 2	National Inst Health Twinbrook CTL B Bld.....			..	12/15/2015	Redemption 100.0000.....		647,005	647,005	659,350	651,264		(4,259)		(4,259)		647,005			0	20,662	01/15/2019.
637071 AH 4	National Oilwell Varco Inc Sr Nt Ser B.....			..	08/15/2015	Maturity.....		11,300,000	11,300,000	10,000,238	11,140,557		159,443		159,443		11,300,000			0	692,125	08/15/2015.
637432 BK 0	National Rural Utilities Coop ABS Coll T.....			..	10/01/2015	Maturity.....		150,000	150,000	175,248	152,330		(2,330)		(2,330)		150,000			0	10,800	10/01/2015.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2.....			..	12/01/2015	Paydown.....		13,240	13,240	13,237	13,216			24	24		13,240			0	364	11/25/2033.
65106A AM 5	New Castle Mortgage Sec Trust RMBS Ser 2.....			..	12/28/2015	Paydown.....		8,236,815	8,236,815	7,042,477	7,956,474			280,341	280,341		8,236,815			0	26,550	03/25/2036.
652478 AR 9	News America Holdings Inc Deb.....			..	04/06/2015	Tax Free Exchange.....		5,180,073	5,000,000	5,320,650	5,183,958		(3,885)		(3,885)		5,180,073			0	275,556	01/20/2024.
652482 AJ 9	News America Inc Co Gtd Nt.....			..	04/06/2015	Tax Free Exchange.....		5,357,568	5,000,000	5,504,045	5,362,115		(4,547)		(4,547)		5,357,568			0	158,167	04/30/2028.
652482 BJ 8	News America Inc Co Gtd Nt.....			..	04/06/2015	Tax Free Exchange.....		26,828,964	26,000,000	26,922,920	26,834,801		(5,837)		(5,837)		26,828,964			0	497,033	12/15/2034.
652482 BT 6	News America Inc Co Gtd Nt.....			..	04/06/2015	Tax Free Exchange.....		20,625,586	19,000,000	22,277,800	20,724,427		(98,841)		(98,841)		20,625,586			0	782,958	03/01/2019.
652482 BX 7	News America Inc Co Gtd Nt.....			..	04/06/2015	Tax Free Exchange.....		7,639,276	7,500,000	7,738,653	7,645,109		(5,833)		(5,833)		7,639,276			0	271,906	08/15/2020.
652482 CE 8	News America Inc Co Gtd Nt.....			..	04/06/2015	Tax Free Exchange.....		30,028,298	29,000,000	30,047,715	30,033,170		(4,872)		(4,872)		30,028,298			0	1,144,413	02/15/2041.
65473Q A@ 2	NiSource Finance Corp Sr Nt.....			..	11/28/2015	Maturity.....		10,000,000	10,000,000	10,150,000	10,026,182		(26,182)		(26,182)		10,000,000			0	536,000	11/28/2015.
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C.....			..	12/01/2015	Paydown.....		175,693	175,693	175,857	175,377			316	316		175,693			0	4,958	08/25/2033.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....			..	12/01/2015	Paydown.....		213,049	213,049	213,045	212,531			518	518		213,049			0	5,470	03/25/2034.
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....			..	11/01/2015	Paydown.....		138,501	138,501	137,408	137,791			710	710		138,501			0	4,280	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....			..	12/01/2015	Paydown.....		388,363	388,363	410,693	407,560		(19,197)		(19,197)		388,363			0	9,637	10/25/2034.
65535V HF 8	Nomura Asset Sec Corp RMBS Ser 2005-AP1.....			..	12/01/2015	Paydown.....		602,987	602,987	590,739	600,571			2,416	2,416		602,987			0	18,519	02/25/2035.
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1.....			..	12/01/2015	Paydown.....		84,080	84,080	83,660	83,760			320	320		84,080			0	2,411	02/25/2035.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2.....			..	12/28/2015	Paydown.....		135,866	135,866	65,879	65,879			69,988	69,988		135,866			0	392	04/25/2036.
67773# AE 0	Ohio Valley Electric Corp Sr Nt.....			..	12/15/2015	Redemption 100.0000.....		472,372	472,372	475,664	474,538			(2,165)	(2,165)		472,372			0	21,004	02/15/2026.
67773# AF 7	Ohio Valley Electric Corp Sr Nt.....			..	12/15/2015	Redemption 100.0000.....		118,962	118,962	118,962	118,962				0		118,962			0	5,290	02/15/2026.
67773# AG 5	Ohio Valley Electric Corp Sr Nt.....			..	12/15/2015	Redemption 100.0000.....		119,910	119,910	119,910	119,910				0		119,910			0	5,332	02/15/2026.
679574 AG 8	Old Dominion Elec 1st Mtg Bd.....			..	12/01/2015	Redemption 100.0000.....		378,125	378,125	383,531	381,827		(3,702)		(3,702)		378,125			0	23,482	12/01/2028.
68210* AC 7	Omega Leasing LLC Sr Nt.....			..	10/12/2015	Redemption 100.0000.....		382,769	382,769	382,769	382,769				0		382,769			0	14,306	07/12/2016.
68389X AS 4	Oracle Corp Sr Nt 3.625% 07/15/23.....			..	02/27/2015	Morgan JP/Securities - Bonds.....		8,595,840	8,000,000	8,272,640	8,259,493		(4,543)		(4,543)		8,254,950		340,890	340,890	184,472	07/15/2023.
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-.....			..	12/28/2015	Paydown.....		3,060,221	3,060,221	3,015,274	3,017,808			42,413	42,413		3,060,221			0	24,404	10/25/2034.
717081 DA 8	Pfizer Inc Sr Nt 5.350% 03/15/15.....			..	03/15/2015	Maturity.....		5,000,000	5,000,000	5,406,850	5,015,597		(15,597)		(15,597)		5,000,000			0	133,750	03/15/2015.
71713U AG 7	Pharmacia Corp Nt.....			..	12/31/2015	Direct.....									0					0	232	12/01/2005.
72153* AA 2	Pillsbury Winthrop LLP Sr Nt Ser A-1.....			..	07/18/2015	Redemption 100.0000.....		1,111,111	1,111,111	1,092,741	1,109,556			1,555	1,555		1,111,111			0	45,667	07/18/2015.
72153* AB 0	Pillsbury Winthrop LLP Sr Nt Ser A-2.....			..	11/14/2015	Redemption 100.0000.....		1,000,000	1,000,000	967,353	995,666			4,334	4,334		1,000,000			0	42,100	11/14/2015.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....			..	09/13/2015	Redemption 100.0000.....		182,999	182,999	182,999	182,999				0		182,999			0	4,117	09/13/2027.
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....			..	09/13/2015	Redemption 100.0000.....		550,299	550,299	550,299	550,299				0		550,299			0	12,382	09/13/2027.
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.....			..	12/31/2015	Redemption 100.0000.....		683,345	683,345	688,366	684,769		(1,424)		(1,424)		683,345			0	25,198	12/31/2018.
73932# AA 4	PowerMinn 9090 LLC Ser A Sr Sec Nt.....			..	08/20/2015	Taxable Exchange.....		5,355,988	12,652,857	7,212,129	7,212,129				0		7,212,129		(1,856,141)	(1,856,141)		07/15/2027.
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1.....			..	12/01/2015	Paydown.....		360,060	360,060	335,306	344,877			510	510		345,388		14,672	14,672	9,154	10/25/2033.
74160M KW 1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1.....			..	12/01/2015	Paydown.....		2,469,290	2,469,290	2,399,841	2,450,289			19,000	19,000		2,469,290			0	77,228	10/25/2035.

SCHEDULE D - PART 4

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

E14.18

1			2			3	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
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								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 B./A.C.V. (11+12-13)			Total Foreign Exchange Change in B./A.C.V.			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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
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SCHEDULE D - PART 4

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

E14.19

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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
78390X	AA	9		07/23/2015	Imperial Capital LLC.....		7,907,920	8,000,000	7,972,896	7,981,235		1,613		1,613		7,982,849		(74,929)	(74,929)	234,367	12/01/2020.
78402C	AA	1		12/01/2015	Redemption 100.0000.....		703,282	703,282	737,949	721,707		(18,425)		(18,425)		703,282			0	26,576	11/10/2028.
78532*	AD	5		08/21/2015	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	34,350	02/21/2032.
785778	HD	6		12/28/2015	Paydown.....		743,717	743,717	718,237	718,237		25,479		25,479		743,717			0	3,154	09/25/2035.
79548K	ZJ	0		12/01/2015	Paydown.....		4,071	4,071	4,106	4,054		2		2		4,057		14	14	141	06/25/2028.
805564	HJ	3		12/01/2015	Paydown.....		261,074	261,074	265,602	259,764		1,309		1,309		261,074			0	11,378	01/25/2032.
805564	NM	9		12/01/2015	Paydown.....		865,615	865,615	865,570	863,813		1,802		1,802		865,615			0	21,308	06/25/2032.
80689*	AL	4		10/10/2015	Redemption 100.0000.....		1,636,364	1,636,364	1,636,364	1,636,364				0		1,636,364			0	100,800	10/10/2021.
81441P	CE	9		12/01/2015	Paydown.....		288,080	288,080	288,041	287,195		886		886		288,080			0	7,096	02/25/2035.
81683R	AJ	3		10/01/2015	Redemption 100.0000.....		2,400,000	2,400,000	2,400,000	2,400,000				0		2,400,000			0	187,296	10/01/2020.
81744H	AD	5		12/01/2015	Paydown.....		843,863	843,863	795,434	795,434		48,429		48,429		843,863			0	10,572	02/20/2047.
82454N	AA	6		08/15/2015	Redemption 100.0000.....		596,425	596,425	632,127	611,956		(15,531)		(15,531)		596,425			0	28,019	02/15/2020.
82454N	AB	4		08/15/2015	Redemption 100.0000.....		151,854	151,854	151,854	151,854				0		151,854			0	6,005	02/15/2020.
832696	C*	7		03/20/2015	Call 113.1361.....		16,970,410	15,000,000	14,850,778	14,913,326		2,057,083		2,057,083		16,970,410			0	444,000	04/01/2022.
83611P	AP	6		11/01/2015	Paydown.....		63,432	63,432	64,204	63,806		(374)		(374)		63,432			0	2,040	03/25/2030.
842400	EU	3		04/01/2015	Maturity.....		2,490,000	2,490,000	2,498,815	2,490,426		(426)		(426)		2,490,000			0	57,893	04/01/2015.
844741	AM	0		07/01/2015	Redemption 100.0000.....		205,312	205,312	257,973	207,738		(2,426)		(2,426)		205,312			0	14,635	07/01/2016.
844741	AS	7		07/01/2015	Redemption 100.0000.....		4,368,808	4,368,808	4,954,759	4,443,691		(74,883)		(74,883)		4,368,808			0	290,276	01/01/2018.
84474W	AA	8		01/02/2015	Redemption 100.0000.....		197,310	197,310	212,602	201,984		(4,674)		(4,674)		197,310			0	6,442	07/02/2019.
84751P	LP	2		12/01/2015	Paydown.....		107,817	107,817	81,059	81,059		26,757		26,757		107,817			0	3,071	02/25/2037.
85171V	AQ	3		04/01/2015	Paydown.....		7,206,202	7,206,202	7,354,830	7,274,550		(68,347)		(68,347)		7,206,202			0	59,476	09/25/2057.
852061	AA	3		10/20/2015	Various.....		8,145,400	7,700,000	8,391,250	8,311,915		(77,642)		(77,642)		8,234,273		(88,873)	(88,873)	577,982	03/01/2020.
85231C	AA	3		07/15/2015	Redemption 100.0000.....		98,462	98,462	98,462	98,462				0		98,462			0	5,131	01/15/2019.
85231C	AB	1		12/15/2015	Redemption 100.0000.....		409,926	409,926	409,926	409,926				0		409,926			0	11,800	01/13/2019.
85746*	DX	5		01/31/2015	Redemption 100.0000.....		1,059,330	1,059,330	1,059,330	1,059,330				0		1,059,330			0	36,229	01/31/2019.
861832	A#	0		12/15/2015	Redemption 100.0000.....		38,532	38,532	38,532	38,532				0		38,532			0	1,644	12/15/2016.
86187#	AA	8		08/01/2015	Redemption 100.0000.....		447,110	447,110	447,110	447,110				0		447,110			0	26,166	08/01/2015.
863576	AC	8		12/01/2015	Paydown.....		762,750	762,750	768,381	763,887		(1,137)		(1,137)		762,750			0	24,667	04/25/2035.
863576	BF	0		12/01/2015	Paydown.....		1,800,586	1,800,586	1,811,558	1,804,915		(228)		(228)		1,804,687		(4,101)	(4,101)	45,570	05/25/2035.
863576	CJ	1		12/01/2015	Paydown.....		1,797,853	1,797,853	1,755,735	1,769,743		28,109		28,109		1,797,853			0	44,068	05/25/2035.
863579	CD	8		12/01/2015	Paydown.....		126,531	126,531	127,619	126,878		(346)		(346)		126,531			0	1,717	10/25/2034.
86357S	CE	4		10/14/2015	Maturity.....		5,000,000	5,000,000	4,115,140	4,122,698		877,302		877,302		5,000,000			0	44,191	10/14/2015.
86359A	QU	2		12/01/2015	Paydown.....		290,228	290,228	290,047	289,688		540		540		290,228			0	12,130	04/25/2033.
86359B	SK	1		12/01/2015	Paydown.....		345,079	345,079	308,249	307,406				0		307,406		37,674	37,674	9,887	03/25/2035.
86359B	G3	9		12/01/2015	Paydown.....		545,378	545,378	545,122	544,065		1,313		1,313		545,378			0	11,553	10/25/2034.
86359B	JU	6		12/01/2015	Paydown.....		66,334	66,334	66,323	66,222		111		111		66,334			0	1,743	03/25/2034.
86359B	MK	4		12/01/2015	Paydown.....		172,068	172,068	166,368	167,398		4,670		4,670		172,068			0	5,459	03/25/2034.
86359B	WR	8		12/01/2015	Paydown.....		333,721	333,721	335,912	334,051		(329)		(329)		333,721			0	5,050	07/25/2034.
86359B	XL	0		12/01/2015	Paydown.....		319,109	319,109	311,894	313,273		5,836		5,836		319,109			0	10,660	08/25/2034.
86359B	ZG	9		12/01/2015	Paydown.....		629,266	629,266	629,069	627,785		1,481		1,481		629,266			0	15,890	09/25/2034.
86359B	ZS	3		12/01/2015	Paydown.....		727,586	727,586	738,045	730,756		(3,170)		(3,170)		727,586			0	20,354	09/25/2034.
86359D	FQ	5		12/01/2015	Paydown.....		717,230	717,230	724,963	719,557		(2,327)		(2,327)		717,230			0	21,547	06/25/2035.
86359D	GQ	4		12/01/2015	Paydown.....		540,570	540,570	542,154	539,806		764		764		540,570			0	18,385	12/25/2034.

SCHEDULE D - PART 4

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

E14.20

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1.....			..	11/01/2015	Paydown.....		20,856	1,177,851	818,486	818,486	.....	.....	.....	.....0	.....	.....818,486	.....	....(797,630)	(797,630)	29,864	11/25/2036.
86363A AA 5	Structured Asset Sec Corp RMBS Ser 2006-.....			..	11/25/2015	Paydown.....		220,975	220,975	43,801	43,801	.....	.....177,174	.....	.....177,174	.....	.....220,975	.....	.....0	0	415	01/25/2037.
86787G AG 7	SunTrust Bank Sub Bk Nt.....			..	09/01/2015	Maturity.....		5,000,000	5,000,000	4,993,300	4,999,453	.....	.....547	.....	.....547	.....	.....5,000,000	.....	.....0	0	250,000	09/01/2015.
870836 AB 9	Swiss Bank Corp-NY Sr Sub Nt.....			..	07/15/2015	Maturity.....		8,000,000	8,000,000	9,241,200	8,169,699	.....	.....(169,699)	.....	.....(169,699)	.....	.....8,000,000	.....	.....0	0	590,000	07/15/2015.
871829 AU 1	Sysco Corp Sr Nt 3.500% 10/02/24.....			..	07/14/2015	Call 101.0000.....		15,150,000	15,000,000	14,942,400	14,943,612	.....	.....206,388	.....	.....206,388	.....	.....15,150,000	.....	.....0	0	411,250	10/02/2024.
871829 AW 7	Sysco Corp Sr Nt 4.500% 10/02/44.....			..	07/14/2015	Call 101.0000.....		6,464,000	6,400,000	6,335,488	6,335,744	.....	.....128,256	.....	.....128,256	.....	.....6,464,000	.....	.....0	0	225,600	10/02/2044.
872287 AC 1	TCI Communications Inc Deb.....			..	08/01/2015	Maturity.....		500,000	500,000	600,728	507,133	.....	.....(7,133)	.....	.....(7,133)	.....	.....500,000	.....	.....0	0	43,750	08/01/2015.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....			..	12/10/2015	Paydown.....		8,607,246	8,607,246	8,898,217	8,680,604	.....	.....(73,358)	.....	.....(73,358)	.....	.....8,607,246	.....	.....0	0	306,162	08/15/2039.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt.....			..	12/30/2015	Redemption 100.0000.....		695,525	695,525	695,525	695,525	.....	.....	.....	.....0	.....	.....695,525	.....	.....0	0	26,626	03/30/2023.
883556 AP 7	Thermo Fisher Scientific Inc Sr Nt.....			..	03/06/2015	Call 101.1300.....		2,022,600	2,000,000	2,181,280	2,019,077	.....	.....3,523	.....	.....3,523	.....	.....2,022,600	.....	.....0	0	26,389	06/01/2015.
883556 AS 1	Thermo Fisher Scientific Inc Sr Nt.....			..	05/01/2015	Maturity.....		8,000,000	8,000,000	7,966,960	7,997,652	.....	.....2,348	.....	.....2,348	.....	.....8,000,000	.....	.....0	0	128,000	05/01/2015.
883556 AY 8	Thermo Fisher Scientific Inc Sr Nt.....			..	12/15/2015	Call 100.5800.....		12,069,600	12,000,000	12,111,630	12,028,129	.....	.....41,471	.....	.....41,471	.....	.....12,069,600	.....	.....0	0	494,933	03/01/2016.
887317 AC 9	Time Warner Inc Nt 5.875% 11/15/16.....			..	08/31/2015	Call 106.2130.....		24,960,052	23,500,000	23,793,700	23,586,981	.....	.....1,373,070	.....	.....1,373,070	.....	.....24,960,052	.....	.....0	0	1,096,830	11/15/2016.
88732J AH 1	Time Warner Cable Inc Co Gtd Nt.....			..	11/06/2015	Barclays Capital.....		10,511,300	10,000,000	10,749,300	10,265,453	.....	.....(94,771)	.....	.....(94,771)	.....	.....10,170,683	.....	.....340,617	340,617	602,875	05/01/2017.
89054X AA 3	Topaz Solar Farms LLC Nt.....			..	09/30/2015	Redemption 100.0000.....		957,241	957,241	957,241	957,241	.....	.....	.....	.....0	.....	.....957,241	.....	.....0	0	55,041	09/30/2039.
89054X AB 1	Topaz Solar Farms LLC Nt.....			..	09/30/2015	Redemption 100.0000.....		418,203	418,203	418,203	418,203	.....	.....	.....	.....0	.....	.....418,203	.....	.....0	0	20,387	09/30/2039.
89233P 4B 9	Toyota Motor Credit Corp MT Nt.....			..	06/17/2015	Maturity.....		7,950,000	7,950,000	8,156,762	7,973,522	.....	.....(23,522)	.....	.....(23,522)	.....	.....7,950,000	.....	.....0	0	127,200	06/17/2015.
893045 AC 8	Trans-Allegheny Interstate Ln Sr Nt.....			..	01/15/2015	Maturity.....		15,000,000	15,000,000	14,943,900	14,999,530	.....	.....470	.....	.....470	.....	.....15,000,000	.....	.....0	0	300,000	01/15/2015.
89655M AA 0	Trinity Rail Leasing I LLC LBASS ETC.....			..	02/20/2015	Call 115.3278.....		6,904,515	5,986,862	5,986,862	5,986,862	.....	.....917,652	.....	.....917,652	.....	.....6,904,515	.....	.....0	0	67,252	04/23/2023.
89655M AA 0	Trinity Rail Leasing I LLC LBASS ETC.....			..	01/20/2015	Redemption 100.0000.....		102,790	102,790	102,790	102,790	.....	.....	.....	.....0	.....	.....102,790	.....	.....0	0	577	04/23/2023.
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200.....			..	12/12/2015	Paydown.....		360,039	360,039	360,039	360,039	.....	.....	.....	.....0	.....	.....360,039	.....	.....0	0	11,084	10/12/2026.
90211E AF 2	Asset Backed Funding Ctf RMBS Ser 01-AQ1.....			..	12/01/2015	Paydown.....		32,690	32,690	32,629	32,592	.....	.....98	.....	.....98	.....	.....32,690	.....	.....0	0	1,507	11/20/2030.
90216# AA 5	Oakbrook Properties LLC CTL.....			..	12/15/2015	Redemption 100.0000.....		324,012	324,012	324,012	324,012	.....	.....	.....	.....0	.....	.....324,012	.....	.....0	0	13,395	09/15/2018.
90269Q AM 1	UGI Utilities Inc MT Nt Ser B.....			..	05/15/2015	Maturity.....		12,000,000	12,000,000	12,230,133	12,031,113	.....	.....(31,113)	.....	.....(31,113)	.....	.....12,000,000	.....	.....0	0	309,600	05/15/2015.
90332U AB 9	US Airways Pass-Thru Tr ABS Ser 1998-1B.....			..	01/30/2015	Redemption 100.0000.....		242,992	242,992	245,422	245,047	.....	.....(2,055)	.....	.....(2,055)	.....	.....242,992	.....	.....0	0	8,930	07/30/2019.
90332U AF 0	US Airways Pass-Thru Tr ABS 2nd Lien Ser.....			..	07/21/2015	Redemption 100.0000.....		849,102	849,102	897,925	889,117	.....	.....(40,015)	.....	.....(40,015)	.....	.....849,102	.....	.....0	0	65,877	07/20/2020.
90346Y AB 5	US Shipping Corp Term Ln Nt 2.....			..	06/26/2015	Redemption 100.0000.....		272,727	272,727	270,812	270,813	.....	.....1,914	.....	.....1,914	.....	.....272,727	.....	.....0	0	7,410	04/26/2018.
90346Y AB 5	US Shipping Corp Term Ln Nt 1.....			..	03/31/2015	Tax Free Exchange.....		2,276,133	2,291,134	2,268,222	2,275,052	.....	.....1,080	.....	.....1,080	.....	.....2,276,133	.....	.....0	0	32,553	04/26/2018.
90781# AH 5	Union Pacific RR ABS PTC Ser 2009-2.....			..	08/27/2015	Redemption 100.0000.....		4,093,091	4,093,091	4,093,091	4,093,091	.....	.....	.....	.....0	.....	.....4,093,091	.....	.....0	0	90,903	08/27/2017.
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1.....			..	01/27/2015	Redemption 100.0000.....		561,588	561,588	570,164	565,733	.....	.....(4,144)	.....	.....(4,144)	.....	.....561,588	.....	.....0	0	18,617	01/27/2022.
907833 AH 0	Union Pacific RR ABS PTC Ser 1999-A.....			..	01/02/2015	Redemption 100.0000.....		62,063	62,063	62,063	62,063	.....	.....	.....	.....0	.....	.....62,063	.....	.....0	0	2,358	01/02/2020.
907833 AJ 6	Union Pacific RR ABS PTC Ser 2000-1.....			..	01/10/2015	Redemption 100.0000.....		220,783	220,783	230,746	224,957	.....	.....(4,173)	.....	.....(4,173)	.....	.....220,783	.....	.....0	0	8,831	01/10/2021.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1.....			..	07/02/2015	Redemption 100.0000.....		335,232	335,232	329,934	332,075	.....	.....3,157	.....	.....3,157	.....	.....335,232	.....	.....0	0	12,021	01/02/2029.
90859A A* 5	Union Tank Car Co ABS Sr Sec Nt.....			..	06/01/2015	Redemption 100.0000.....		547,493	547,493	547,493	547,493	.....	.....	.....	.....0	.....	.....547,493	.....	.....0	0	18,670	06/01/2016.
91055@ AA 9	United Group Inv Partnership Sr Nt Ser A.....			..	06/30/2015	Call 104.5470.....		10,454,700	10,000,000	9,710,182	9,925,569	.....	.....529,130	.....	.....529,130	.....	.....10,454,700	.....	.....0	0	461,453	09/29/2016.
91530# AA 2	UPenn Building Lease Fin Trust CTL.....			..	12/15/2015	Redemption 100.0000.....		452,001	452,001	452,001	452,001	.....	.....	.....	.....0	.....	.....452,001	.....	.....0	0	13,952	10/15/2024.
91736# AA 4	United States of America BIA CTL GSA Gtd.....			..	09/15/2015	Redemption 100.0000.....		727,509	727,509	722,466	724,985	.....	.....2,524	.....	.....2,524	.....	.....727,509	.....	.....0	0	31,414	03/15/2024.
91736# AB 2	United States of America BIA CTL GSA Gtd.....			..	09/15/2015	Redemption 100.0000.....		104,191	104,191	104,191	104,191	.....	.....	.....	.....0	.....	.....104,191	.....	.....0	0	4,712	03/15/2024.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G.....			..	12/15/2015	Redemption 100.0000.....		4,534,694	4,534,694	4,521,302	4,530,347	.....	.....4,347	.....	.....4,347	.....	.....4,534,694	.....	.....0	0	116,373	11/15/2018.
91740# AA 8	United States of America BIA-2 CTL Alber.....			..	12/15/2015	Redemption 100.0000.....		1,436,611	1,436,611	1,436,611	1,436,611	.....	.....	.....	.....0	.....	.....1,436,611	.....	.....0	0	45,497	10/15/2025.
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....			..	12/15/2015	Redemption 100.0000.....		622,998	622,998	622,998	622,998	.....	.....	.....	.....0	.....	.....622,998	.....	.....0	0	18,373	12/15/2026.
91802M AA 8	Utility Contract Funding LLC Nt.....			..	10/01/2015	Redemption 100.0000.....		1,149,088	1,149,088	1,148,456	1,148,866	.....	.....	.....	.....223	.....	.....1,149,088	.....	.....0	0	64,578	10/01/2016.
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T.....			..	12/15/2015	Redemption 100.0000.....		483,873	483,873	483,873	483,873	.....	.....	.....	.....0	.....	.....483,873	.....	.....0	0	14,856	07/15/2031.

SCHEDULE D - PART 4

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

E14.21

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
91847*	AA	4	VA Evansville IN CTL Ls Fin Tr.....	..	12/14/2015	Redemption 100.0000.....		790,466	790,466	790,466	790,466				0		790,466			0	21,354	10/14/2031.
91849@	AA	0	VA Wash Diener Bldg US Gov CTL Nt.....	..	02/15/2015	Redemption 100.0000.....		10,665	10,665	10,665	10,665				0		10,665			0	56	04/15/2032.
91849@	AA	0	VA Wash Diener Bldg US Gov CTL Nt.....	..	03/13/2015	Tax Free Exchange.....		5,412,072	5,412,072	5,412,072	5,412,072				0		5,412,072			0	55,180	04/15/2032.
920355	AC	8	Valspar Corp Nt 5.100% 08/01/15.....	..	08/01/2015	Maturity.....		6,000,000	6,000,000	5,999,723			277		277		6,000,000			0	306,000	08/01/2015.
92553P	AF	9	Viacom Inc Sr Nt 4.250% 09/15/15.....	..	09/15/2015	Maturity.....		4,000,000	4,000,000	3,992,560	3,999,012		988		988		4,000,000			0	170,000	09/15/2015.
92719T	AA	3	Vinacasa CLO Ltd CLO Ser2008-1A CID JrNt.....	..	10/14/2015	Direct.....			4,626,781						0					0		10/14/2015.
92851@	AA	3	Yivendi SPC Tr CTL 6.630% 04/15/22.....	..	12/15/2015	Redemption 100.0000.....		175,015	175,015	175,015	175,015				0		175,015			0	6,349	04/15/2022.
92922T	N8	5	Washington Mutual Mtg RMBS Ser 2003-S2 C.....	..	12/01/2015	Paydown.....		219,646	219,646	213,606	217,686		1,960		1,960		219,646			0	4,763	05/25/2018.
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10.....	..	12/01/2015	Paydown.....		1,317,627	1,317,627	1,298,171	1,306,133		11,494		11,494		1,317,627			0	18,380	10/25/2033.
92922F	RF	7	Washington Mutual Mtg RMBS Ser 2004-CB1.....	..	12/01/2015	Paydown.....		434,239	434,239	414,698	422,889		11,350		11,350		434,239			0	14,599	06/25/2034.
92923W	AA	8	WHC-IRS Tr ABS PTC Ser 1993.....	..	04/03/2015	Paydown.....		79,061	79,061	79,061	79,061				0		79,061			0	2,069	05/15/2015.
92926U	AD	3	Washington Mutual Mtg RMBS Ser 2007-HY2.....	..	12/01/2015	Paydown.....		1,081,371	1,405,728	1,328,709	1,328,709				0		1,328,709		(247,338)	(247,338)	16,691	11/25/2036.
92979F	AD	2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-.....	..	12/01/2015	Paydown.....		823,752	823,752	876,253	858,878		(35,127)		(35,127)		823,752			0	32,701	05/15/2046.
933634	AJ	6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl.....	..	12/01/2015	Paydown.....		2,678,985	2,689,773	2,237,795	2,237,795		408,746		408,746		2,646,541		32,444	32,444	37,558	03/25/2037.
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14.....	..	12/01/2015	Paydown.....		158,272	169,273	155,324	155,324				0		155,324		2,948	2,948	1,986	11/25/2036.
939336	2H	5	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		1,742,560	1,742,560	1,754,814	1,750,922		(8,363)		(8,363)		1,742,560			0	49,165	03/25/2035.
939336	2U	6	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		577,810	577,810	582,866	578,815		(1,005)		(1,005)		577,810			0	15,921	03/25/2035.
939336	3H	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		4,553,213	4,553,213	4,549,782	4,549,782		3,431		3,431		4,553,213			0	130,314	04/25/2035.
939336	4Y	6	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		2,690,441	2,690,441	2,669,128	2,669,128		21,313		21,313		2,690,441			0	77,422	05/25/2035.
939336	6F	5	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		2,293,963	2,293,963	2,301,827	2,299,422		(5,459)		(5,459)		2,293,963			0	70,790	06/25/2035.
939336	6U	2	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		1,054,338	1,054,338	1,057,138	1,054,151		187		187		1,054,338			0	27,501	06/25/2035.
939344	AR	8	Washington Mutual Alt Ln Tr RMBS Ser 200.....	..	12/01/2015	Paydown.....		204,941	370,335	291,466	291,466				0		291,466		(86,525)	(86,525)	8,728	05/25/2036.
93934F	BQ	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		993,309	1,120,668	997,309	997,309				0		997,309		(4,001)	(4,001)	35,823	08/25/2035.
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		119,933	133,570	134,655	134,250		(3,075)		(3,075)		131,175		(11,242)	(11,242)	4,724	10/25/2035.
93934F	HW	5	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		171,144	213,161	210,330	210,746		12		12		210,757		(39,614)	(39,614)	6,058	01/25/2036.
93934F	KZ	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2015	Paydown.....		1,656,071	2,277,571	1,906,895	1,906,895				0		1,906,895		(250,825)	(250,825)	70,947	02/25/2036.
93935G	AG	4	Washington Mutual Alt Ln Tr RMBS Ser 200.....	..	12/01/2015	Paydown.....		176,421	192,401	185,667	185,595		5,569		5,569		191,164		(14,743)	(14,743)	7,275	11/25/2034.
93935H	AJ	6	Washington Mutual Alt Ln Tr RMBS Ser 200.....	..	12/01/2015	Paydown.....		776,130	776,130	532,645	532,645		243,485		243,485		776,130			0	14,211	09/25/2036.
94106L	AU	3	Waste Management Inc Co Gtd Nt.....	..	01/20/2015	Call 122.6630.....		19,221,292	15,670,000	19,223,920	17,718,766		1,502,526		1,502,526		19,221,292			0	414,112	03/11/2019.
949483	AB	7	WellesStreetLP USPostalCtf GSA CTL Parti.....	..	11/15/2015	Redemption 100.0000.....		117,777	117,777	117,777	117,777				0		117,777			0	6,380	11/15/2019.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	..	12/01/2015	Redemption 100.0000.....		54,851	54,851	54,851	54,851				0		54,851			0	1,996	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	..	12/15/2015	Redemption 100.0000.....		345,885	345,885	362,139	357,113		(11,228)		(11,228)		345,885			0	13,982	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	..	12/10/2015	Redemption 100.0000.....		93,083	93,083	93,083	93,083				0		93,083			0	3,382	10/10/2024.
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	..	12/01/2015	Redemption 100.0000.....		563,491	563,491	563,491	563,491				0		563,491			0	20,390	11/01/2022.
94980G	AK	7	Wells Fargo Home Equity Tr RMBS Ser 2004.....	..	12/01/2015	Paydown.....		814,229	814,229	795,216	798,058		16,172		16,172		814,229			0	20,816	04/25/2034.
94981Q	AJ	7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2015	Paydown.....		3,331,114	3,331,114	2,867,881	3,014,344		316,769		316,769		3,331,114			0	46,108	10/25/2035.
94982B	AC	4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2015	Paydown.....		829,809	829,809	854,963	854,247		(24,437)		(24,437)		829,809			0	11,546	06/25/2035.
94982F	AE	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2015	Paydown.....		2,023,963	2,023,963	2,020,800	2,018,474		5,489		5,489		2,023,963			0	48,145	04/25/2035.
94982G	AC	3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2015	Paydown.....		867,365	867,365	880,376	871,859		(4,493)		(4,493)		867,365			0	24,449	05/25/2035.
94983B	AM	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2015	Paydown.....		2,941,478	2,941,478	2,796,243	2,825,782		115,696		115,696		2,941,478			0	94,457	04/25/2036.
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1.....	..	12/25/2015	Redemption 100.0000.....		692,683	692,683	782,502	727,005		(34,321)		(34,321)		692,683			0	31,753	01/25/2023.
96928*	EA	1	William Blair CTL CTL PTC Ser 2011-G.....	..	12/15/2015	Redemption 100.0000.....		118,221	118,221	118,221	118,221				0		118,221			0	4,145	01/15/2032.

SCHEDULE D - PART 4

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

E14.22

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						F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
97181#	BU	6	Wilmington Tr Co ABS Nt Ser A-Minerals P.....			..	01/01/2015	Redemption	100.0000	.....	.....16,593	16,593	16,593	16,593	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....16,593	.....	.....	.....0	624	07/01/2017.	
97181#	CS	0	Wilmington Tr Co ABS Lease Nt Ser B-Poly.....			..	01/01/2015	Redemption	100.0000	.....	.....54,422	54,422	54,422	54,422	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....54,422	.....	.....	.....0	2,169	01/01/2017.	
984121	BZ	5	Xerox Corp Sr Nt 4.250% 02/15/15.....			..	02/15/2015	Maturity		.....	.....7,000,000	7,000,000	7,109,270	7,002,913	.....	.....(2,913)	.....	.....(2,913)	.....	.....	.....	.....0	.....	.....7,000,000	.....	.....	.....0	148,750	02/15/2015.	
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....			..	07/25/2015	Redemption	100.0000	.....	.....169,127	169,127	169,127	169,127	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....169,127	.....	.....	.....0	12,411	12/23/2022.	
G9270#	AA	1	Village Roadshow Pictures Term Ln A2.....			..	10/30/2015	Redemption	100.0000	.....	.....4,431,671	4,431,671	4,387,354	4,404,332	.....	.....27,339	.....	.....27,339	.....	.....	.....	.....0	.....	.....4,431,671	.....	.....	.....0	313,951	11/21/2017.	
000000	00	0	Drake Beam Morin Mezzanine Facility Nt 1			..	12/31/2015	Direct		.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	3,601	02/18/2011.	
009354	AA	9	Aircraft Leasing Fin Pty Ltd Sr Nt			F	12/31/2015	Direc		.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	101,153	11/29/2003.	
097751	BF	7	Bombardier Inc Sr Nt 6.125% 01/15/23.....			A	02/18/2015	Various		.....	.....3,750,000	4,000,000	3,980,000	3,980,897	.....	.....277	.....	.....277	.....	.....	.....	.....0	.....	.....3,981,175	.....	.....(231,175)	(231,175)	147,510	01/15/2023.	
448055	AJ	2	Husky Energy Inc St Nt.....			I.	02/27/2015	Morgan Stanley & Co Inc		.....	.....5,087,350	5,000,000	5,173,850	5,133,406	.....	.....(2,849)	.....	.....(2,849)	.....	.....	.....	.....0	.....	.....5,130,557	.....	.....(43,207)	(43,207)	76,257	04/15/2022.	
46294*	AB	4	Iron Ore Company of Canada Sr Sec Nt.....			I.	10/31/2015	Redemption	100.0000	.....	.....1,777,778	1,777,778	1,777,778	1,777,778	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....1,777,778	.....	.....	.....0	88,000	10/31/2017.	
77509N	AP	8	Rogers Cable Inc Nt 6.750% 03/15/15.....			I.	03/15/2015	Maturity		.....	.....7,500,000	7,500,000	7,540,350	7,501,654	.....	.....(1,654)	.....	.....(1,654)	.....	.....	.....	.....0	.....	.....7,500,000	.....	.....	.....0	253,125	03/15/2015.	
C8629#	AB	3	Superior Plus Inc Sr Nt.....			A	10/29/2015	Redemption	100.0000	.....	.....2,400,000	2,400,000	2,400,000	2,400,000	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....2,400,000	.....	.....	.....0	182,880	10/29/2015.	
03938L	AT	1	ArcelorMittal Sr Nt 4.500% 03/01/16.....			R	10/22/2015	Call 101.4925		.....	.....6,972,536	6,870,000	6,847,123	6,873,800	.....	.....98,736	.....	.....98,736	.....	.....	.....	.....0	.....	.....6,972,536	.....	.....	.....0	352,946	03/01/2016.	
12549F	AG	4	CIFC Funding Ltd CLO Ser 2013-4A Cl B1.....			F	02/04/2015	Deutsche Bank Securities		.....	.....5,782,500	6,000,000	6,000,000	6,000,000	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....6,000,000	.....	.....(217,500)	(217,500)	25,375	11/27/2024.	
12657@	AA	7	Calittum I CTL Nt 4.130% 04/01/27.....			R	10/01/2015	Redemption	100.0000	.....	.....1,082,761	1,082,761	1,082,761	1,082,761	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....1,082,761	.....	.....	.....0	28,092	04/01/2027.	
29358Q	AB	5	EnSCO Plc Sr Nt 3.250% 03/15/16.....			R	04/11/2015	Call 102.6062		.....	.....12,312,746	12,000,000	12,208,750	12,060,826	.....	.....251,921	.....	.....251,921	.....	.....	.....	.....0	.....	.....12,312,746	.....	.....	.....0	223,167	03/15/2016.	
449786	AA	0	Ing Bank NV Sub Bk Nt 5.125% 05/01/15.....			R	05/01/2015	Maturity		.....	.....17,650,000	17,650,000	18,075,189	17,687,196	.....	.....(37,196)	.....	.....(37,196)	.....	.....	.....	.....0	.....	.....17,650,000	.....	.....	.....0	452,281	05/01/2015.	
449848	AB	6	I-Preferred Term Sec Ltd ABS Sr Nt Fx-to.....			R	06/11/2015	Paydown		.....	.....12,000,000	12,000,000	12,000,000	12,000,000	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....12,000,000	.....	.....	.....0	90,874	12/11/2032.	
449848	AE	0	I-Preferred Term Sec Ltd ABS Nt PTP.....			R	06/11/2015	Redemption	0.0000	.....	.....665,721	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	31,620	12/11/2032.	
449848	AF	7	I-Preferred Term Sec Ltd ABS Sr Nt Fx-to.....			R	06/11/2015	Paydown		.....	.....5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	37,864	12/11/2032.	
6325C0	BY	6	National Australia Bank Sr Nt.....			R	08/25/2015	Jeffries & Co Inc		.....	.....5,471,750	5,000,000	4,977,600	4,985,534	.....	.....1,420	.....	.....1,420	.....	.....	.....	.....0	.....	.....4,986,953	.....	.....484,797	484,797	156,796	12/10/2020.	
636274	AC	6	National Grid PLC Sr Nt.....			R	03/23/2015	Call 107.6760		.....	.....43,070,400	40,000,000	44,932,800	41,392,776	.....	.....1,677,624	.....	.....1,677,624	.....	.....	.....	.....0	.....	.....43,070,400	.....	.....	.....0	1,624,000	08/01/2016.	
71645W	AR	2	Petrobras Intl Fin Co Sr Nt.....			R	12/15/2015	Various		.....	.....7,733,550	8,350,000	9,017,069	8,886,841	.....	.....(36,814)	.....	.....(36,814)	.....	.....	.....	.....0	.....	.....8,850,028	.....	.....(1,116,478)	(1,116,478)	403,327	01/27/2021.	
74040P	AC	5	Preferred Term Sec Ltd V ABS Mezz Nt PTP.....			R	12/28/2015	Direct		.....	.....301,930	.....	.....	.....70,138	24,622	.....	.....94,760	(70,138)	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	15,777	04/03/2032.	
74040P	AC	5	Preferred Term Sec Ltd V ABS Mezz Nt PTP.....			R	03/24/2015	Paydown		.....	.....367,818	367,818	115,439	85,444	29,995	252,378	.....	.....282,373	.....	.....	.....	.....0	.....	.....367,818	.....	.....	.....0	4,099	04/03/2032.	
74041A	AA	1	Preferred Term Sec XIII LBASS Flt Rt Nt.....			R	12/24/2015	Paydown		.....	.....1,835,920	1,835,920	1,422,838	1,454,461	.....	.....381,459	.....	.....381,459	.....	.....	.....	.....0	.....	.....1,835,920	.....	.....	.....0	7,740	03/24/2034.	
74041W	AA	3	Preferred Term Sec XI LBASS Sec Nt.....			R	12/24/2015	Paydown		.....	.....1,200,124	1,200,124	900,093	923,170	.....	.....276,954	.....	.....276,954	.....	.....	.....	.....0	.....	.....1,200,124	.....	.....	.....0	4,079	09/24/2033.	
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-.....			R	12/22/2015	Paydown		.....	.....228,113	228,113	195,543	197,990	.....	.....30,122	.....	.....30,122	.....	.....	.....	.....0	.....	.....228,113	.....	.....	.....0	1,672	03/22/2038.	
74042E	AC	8	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....			R	06/23/2015	Paydown		.....	.....17,553	17,553	13,023	13,023	.....	.....4,530	.....	.....4,530	.....	.....	.....	.....0	.....	.....17,553	.....	.....	.....0	70	06/23/2035.	
74042E	AD	6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....			R	12/23/2015	Paydown		.....	.....394,843	394,843	(2,780)	2,780	.....	.....394,843	.....	.....397,623	.....	.....	.....	.....0	.....	.....394,843	.....	.....	.....0	2,210	06/23/2035.	
74042H	AA	5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....			R	12/22/2015	Paydown		.....	.....125,991	125,991	75,594	79,624	.....	.....46,366	.....	.....46,366	.....	.....	.....	.....0	.....	.....125,991	.....	.....	.....0	474	12/22/2035.	
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt Cl B.....			R	09/22/2015	Paydown		.....	.....83,543	83,543	83,568	83,544	.....	.....(1)	.....	.....(1)	.....	.....	.....	.....0	.....	.....83,543	.....	.....	.....0	367	12/22/2035.	
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....			R	06/22/2015	Redemption	100.0000	.....	.....90,189	90,189	90,189	90,189	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....90,189	.....	.....	.....0	106	03/22/2038.	
74042M	AA	4	Preferred Term Sec Ltd LBASS XXII Nt Cl.....			R	09/22/2015	Paydown		.....	.....530,907	530,907	530,907	530,907	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....530,907	.....	.....	.....0	2,448	09/22/2036.	
74042T	AC	5	Preferred Term Sec Ltd XXVII LBASS Nt Cl.....			R	12/22/2015	Paydown		.....	.....171,789	171,789	154,023	154,023	.....	.....17,766	.....	.....17,766	.....	.....	.....	.....0	.....	.....171,789	.....	.....	.....0	731	12/22/2037.	
74042W	AB	0	Preferred Term Sec Ltd XVIII LBASS Nt Cl.....			R	06/23/2015	Paydown		.....	.....77,581	77,581	69,035	69,035	.....	.....8,546	.....	.....8,546	.....	.....	.....	.....0	.....	.....77,581	.....	.....	.....0	226	09/23/2035.	
74042W	AC	8	Preferred Term Sec Ltd XVIII LBASS Nt Cl.....			R	06/23/2015	Paydown		.....	.....133,613	133,613	134,215	133,641	.....	.....(29)	.....	.....(29)	.....	.....	.....	.....0	.....	.....133,613	.....	.....	.....0	534	09/23/2035.	
74042W	AD	6	Preferred Term Sec Ltd XVIII LBASS Nt Cl.....			R	12/23/2015	Paydown		.....	.....211,811	211,811	93,643	3,050	90,593	118,168	.....	.....208,761	.....	.....	.....	.....0	.....	.....211,811	.....	.....	.....0	3,941	09/23/2035.	
74043A	AD	3	Preferred Term Sec Ltd LBASS XXIII Nt Cl.....			R	12/22/2015	Paydown		.....	.....61,259	61,259	58,396	59,056	.....	.....2,203	.....	.....2,203	.....	.....	.....	.....0	.....	.....61,259	.....	.....	.....0	213	12/22/2036.	
741382	AA	3	Preferred Term Sec Ltd XV ABS Combo Nt P.....			R	12/26/2015	Paydown		.....	.....67,467	67,467	38,634	38,634	.....	.....28,832	.....	.....28,832	.....	.....	.....	.....0	.....	.....67,467	.....	.....	.....0	79	09/26/2034.	
74138N	AA	7	Preferred Term Sec Ltd XIX ABS Combo Nt.....			R	09/23/2015	Paydown		.....	.....183,663	183,663	76,299	17,481	58,818	107,364	.....	.....166,182	.....	.....	.....	.....0	.....	.....183						

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
							F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
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789547	AD	8	Westpac Banking Corp Sub Bk Nt.....	R	10/15/2015	Maturity.....						17,000,000	17,000,000	18,248,820	17,241,958		(241,958)		(241,958)		17,000,000				0	901,000	10/15/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
806213	AB	0	Scentre Grp Tr Sr Nt 3.500% 02/12/25.....	F	11/02/2015	Various.....						17,949,906	18,490,000	18,297,519	18,299,256		13,047		13,047		18,312,303		(362,397)	(362,397)	631,579	02/12/2025.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
81180W	AD	3	Seagate Tech HDD Holding Co Gtd Nt.....	R	05/07/2015	Call 103.4380.....						16,881,082	16,320,000	15,124,800	15,484,398		1,396,683		1,396,683		16,881,082				0	579,700	05/01/2020.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
83363R	AA	5	Sociedad Concesionaria Auto Sr Nt.....	R	12/15/2015	Redemption 100.0000.....						200,000	200,000	200,000	200,000				0		200,000				0	9,335	12/15/2026.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
853254	AF	7	Standard Chartered Plc Sr Nt.....	R	04/27/2015	Maturity.....						18,000,000	18,000,000	17,989,380	17,999,263		737		737		18,000,000				0	346,500	04/27/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
87938W	AJ	2	Telefonica Emisionies SAU Gtd Nt.....	R	01/15/2015	Maturity.....						10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000				0	247,450	01/15/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
881575	AC	8	Tesco PLC Nt 6.150% 11/15/37.....	R	07/08/2015	Various.....						14,450,000	15,000,000	14,885,200	14,897,523		1,084		1,084		14,898,606		(448,606)	(448,606)	598,087	11/15/2037.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
88165F	AG	7	Teva Pharm Fin BV Sr Nt.....	R	02/27/2015	Call 98.3240.....						20,887,951	21,244,000	21,201,937	21,209,535		(321,585)		(321,585)		20,887,951				0	120,117	12/18/2022.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
902151	AA	7	Tyco Intl Fin/Tyco Fire & Sec Sr Nt.....	R	10/14/2015	Call 125.5700.....						57,573,845	45,850,000	51,315,141	51,222,779		6,351,066		6,351,066		57,573,845				0	3,931,478	01/15/2021.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
902151	AC	3	Tyco Intl Fin/Tyco Fire & Sec Sr Nt.....	R	10/14/2015	Call 122.4600.....						6,123,000	5,000,000	5,416,902	5,408,153		714,847		714,847		6,123,000				0	290,694	12/15/2019.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
922501	AA	9	Vega Container Vessel PLC ABS Ser 2006-1.....	R	06/03/2015	Call 103.0000.....						7,954,517	7,722,832	3,823,729	3,823,729		4,130,789		4,130,789		7,954,517				0	242,215	02/10/2021.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
922501	AA	9	Vega Container Vessel PLC ABS Ser 2006-1.....	R	05/10/2015	Paydown.....						1,404,151	1,404,151	695,223	695,223		708,928		708,928		1,404,151				0	260,972	02/10/2021.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
947075	AB	3	Weatherford Intl Inc Co Gtd Nt.....	R	05/11/2015	Various.....						7,434,879	8,000,000	8,819,960	8,775,101		(6,941)		(6,941)		8,768,160		(1,333,282)	(1,333,282)	405,889	08/01/2036.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
947075	AE	7	Weatherford Intl Inc Gtd Nt.....	R	04/28/2015	Morgan Stanley & Co Inc.....						8,774,910	9,000,000	8,968,950	8,971,370		166		166		8,971,536		(196,626)	(196,626)	395,500	03/15/2038.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
961214	BH	5	Westpac Banking Corp Sr Nt.....	R	02/27/2015	Maturity.....						250,000	250,000	256,390	250,226		(226)		(226)		250,000				0	5,250	02/27/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
980888	AA	9	Woolworths Ltd Nt 5.550% 11/15/15.....	R	11/15/2015	Maturity.....						5,000,000	5,000,000	4,903,058	4,988,346		11,654		11,654		5,000,000				0	277,500	11/15/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
G1108#	AB	4	British Land Co PLC Sr Nt.....	F	10/03/2015	Maturity.....						20,000,000	20,000,000	20,481,011	20,041,079		(41,079)		(41,079)		20,000,000				0	1,260,000	10/03/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
G1252@	AJ	3	Ervia Sr Nt 6.740% 03/31/19.....	F	08/01/2015	Tax Free Exchange.....						10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000				0	573,539	03/31/2019.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
G1981@	AA	0	Cayman Turtle Farm Ltd Gtd Sr Nt.....	F	12/01/2015	Redemption 100.0000.....						1,360,000	1,360,000	1,360,000	1,360,000				0		1,360,000				0	41,502	03/01/2019.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
G4859#	AB	9	Intercapital PLC Sub Nt.....	F	06/28/2015	Maturity.....						6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000				0	67,153	06/28/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
G4939@	AA	7	Irish Food Processors Sr Nt Ser A.....	F	12/22/2015	Redemption 100.0000.....						2,285,714	2,285,714	2,285,714	2,285,714				0		2,285,714				0	136,914	12/22/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
G5655@	AC	2	Loughmane Ltd Gtd Sr Nt.....	F	12/31/2015	Direct.....													0						0	(8,188)	12/21/2014.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
G6843#	AB	3	P&O Princess Cruises Plc Sr Nt Ser B.....	F	07/31/2015	Maturity.....						4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000				0	308,800	07/31/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
H4777*	AA	3	SBM Deep Panuke SA Prvt Pl Sr Nt.....	R	12/15/2015	Redemption 100.0000.....						4,306,667	4,306,667	4,327,524	4,327,254		(20,587)		(20,587)		4,306,667				0	113,711	12/15/2021.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
L7601F	AC	5	Pinnacle Acquistion (Paradigm) Term Ln C.....	R	12/31/2015	Redemption 100.0000.....						96,590	96,590	95,284	95,622		969		969		96,590				0	1,423	07/30/2019.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
L8038*	AA	4	SBM Baleia Priv Pl Nt 5.500% 09/15/27.....	R	12/15/2015	Redemption 100.0000.....						824,000	824,000	824,000	824,000				0		824,000				0	28,776	09/15/2027.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
L8367#	AA	1	Shurgard Luxembourg Sarl Sr Nt Ser A.....	D	03/28/2015	Basis Adjustment.....						23,926	(18,802,000)	23,947	23,947		5,357		5,357	(7,354)	23,886				0		07/24/2021.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
N3386#	AF	6	Fugro NV Sr Nt Ser B 4.780% 08/17/21.....	F	12/17/2015	Call 100.0000.....						10,449,687	10,449,687	10,449,687	10,449,687				0		10,449,687				0	695,774	08/17/2021.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
N3386#	AF	6	Fugro NV Sr Nt Ser B 4.780% 08/17/21.....	F	12/17/2015	Taxable Exchange.....						18,183,768	22,550,313	22,550,313	22,550,313				0		22,550,313		(4,366,545)	(4,366,545)	1,921,957	08/17/2021.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
Q3535#	AA	4	Envestra Victoria Pty Ltd Sr Nt Ser A.....	F	09/19/2015	Maturity.....						3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000				0	178,500	09/19/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
Q3930A	AC	2	FMG (Fortescue Metals) Resrcs Term Ln Nt.....	R	04/07/2015	Credit Suisse First Boston.....						7,204,542	7,892,649	7,872,917	7,876,377		534		534		7,876,911		(672,369)	(672,369)	108,715	06/30/2019.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
Q3930A	AC	2	FMG (Fortescue Metals) Resrcs Term Ln Nt.....	R	03/31/2015	Redemption 100.0000.....						7,351	7,351	7,333	7,336		15		15		7,351				0	70	06/30/2019.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
Q7160#	AC	3	Orica Finance Ltd Sr Nt Ser A (AUD).....	D	05/05/2015	Maturity.....						8,245,004	8,245,004	8,000,000	8,486,893				0	(486,893)	8,245,004	245,004		245,004		141,402	05/05/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
Q8773#	AQ	9	Stockland Finance Pty Ltd Sr Nt.....	F	06/21/2015	Maturity.....						40,000,000	40,000,000	40,000,000	40,000,000				0		40,000,000				0	1,142,633	06/21/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
T3489#	AA	7	Davide Campari-Milano SpA Sr Nt.....	F	07/16/2015	Maturity.....						20,000,000	20,000,000	19,504,000	19,970,399		29,601		29,601		20,000,000				0	866,000	07/16/2015.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
3899999 Total - Bonds - Industrial and Miscellaneous.....												2,302,749,995	2,270,745,582	2,291,420,608	2,275,502,116		738,267		43,945,352		321,798		44,361,821	(573,672)	2,319,583,957	291,746	(16,834,008)	(16,542,262)	81,205,117	XXX																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													
Bonds - Hybrid Securities																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											

E14.23

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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
5599999	Total - Bonds - Parent, Subsidiaries and Affiliates.....						3,563,131	3,563,131	3,563,131	3,563,131	0	0	0	0	0	3,563,131	0	0	0	198,466	XXX
8399997	Total - Bonds - Part 4.....						..2,937,838,545	..2,897,845,035	..2,917,510,142	2,912,659,155	738,267	40,924,500	321,798	41,340,969	(573,672)	2,953,720,150	291,746	(15,881,651)	..(15,589,905)	99,246,139	XXX
8399998	Total - Bonds - Summary Item from Part 5.....						..1,247,371,401	..1,445,479,879	..1,248,932,137			1,264,539		1,264,539		1,250,196,673		(2,825,276)	..(2,825,276)	8,031,875	XXX
8399999	Total - Bonds.....						..4,185,209,946	..4,343,324,914	..4,166,442,279	2,912,659,155	738,267	42,189,039	321,798	42,605,508	(573,672)	4,203,916,823	291,746	(18,706,927)	..(18,415,181)	..107,278,014	XXX
Common Stocks - Industrial and Miscellaneous																					
037833	10	0	Apple Inc Com.....	..12/31/2015.	Direct.....			XXX						0					0	171	XXX
200334	10	0	Comdisco Holding Co - W/I Com.....	..12/31/2015.	Direct.....			XXX						0					0	14	XXX
48203R	10	4	Juniper Networks Inc.....	..12/31/2015.	Direct.....			XXX						0					0	112	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	297	XXX
9799997	Total - Common Stocks - Part 4.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	297	XXX
9799999	Total - Common Stocks.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	297	XXX
9899999	Total - Preferred and Common Stocks.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	297	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....						..4,185,209,946	XXX	..4,166,442,279	2,912,659,155	738,267	42,189,039	321,798	42,605,508	(573,672)	4,203,916,823	291,746	(18,706,927)	..(18,415,181)	..107,278,311	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					
				F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - All Other Government																						
000000	00	0	Argentina (Republic of) Sr Nt.....	F	04/29/2015	Direct.....	08/07/2015	Direct.....	250,000	246,000	255,625	248,632	.....	.....2,632	.....	.....2,632	.....	.....	.....6,993	6,993	.....	.....
000000	00	0	Argentina (Republic of) Sr Unsec Nt Ser.....	F	04/28/2015	Direct.....	08/07/2015	Direct.....	450,000	433,800	447,300	435,929	.....	.....2,129	.....	.....2,129	.....	.....	.....11,371	11,371	.....	.....
000000	00	0	Provincia de Buenos Aires Sr Nt.....	F	06/02/2015	Direct.....	08/07/2015	Direct.....	150,000	148,146	149,700	148,148	.....	.....2	.....	.....2	.....	.....	.....1,552	1,552	2,570	.....
000000	00	0	Provincia de Buenos Aires Sr Nt.....	F	06/11/2015	Taxable Exchange.....	08/10/2015	Direct.....	610,000	577,665	610,633	578,213	.....	.....548	.....	.....548	.....	.....	.....32,419	32,419	10,494	337
000000	00	0	Argentina (Republic of) Unsec Nt.....	F	04/21/2015	Direct.....	05/04/2015	Direct.....	400,000	416,000	409,308	415,959	.....	.....(41)	.....	.....(41)	.....	.....	.....(6,652)	(6,652)	7,875	.....
040114	GL	8	Argentina (Republic of) Sr Nt Ser NY.....	F	04/07/2015	Direct.....	12/11/2015	Direct.....	1,191,732	1,232,251	1,241,918	1,231,579	.....	.....(672)	.....	.....(672)	.....	.....	.....10,339	10,339	.....	.....
P19110	AB	4	Provincia de Buenos Aires Sr Nt.....	F	04/09/2015	Direct.....	06/11/2015	Taxable Exchange.....	1,500,000	1,519,500	1,480,120	1,512,926	.....	.....(6,574)	.....	.....(6,574)	.....	.....	.....(32,806)	(32,806)	32,313	3,917
1099999	Total - Bonds - All Other Government.....								4,551,732	4,573,362	4,594,604	4,571,386	0	(1,976)	0	(1,976)	0	0	23,216	23,216	53,252	4,254
Bonds - U.S. Special Revenue and Special Assessment																						
01F030	65	2	FNMA 3.0 5/15 TBA 3.000% 05/01/45.....	..	03/26/2015	Wells Fargo.....	05/11/2015	Wells Fargo.....	200,000,000	203,906,250	202,593,750	203,906,250	.....	.....	.....	.....0	.....	.....	...(1,312,500)	...(1,312,500)	200,000	200,000
01F030	66	0	FNMA 3.0 6/15 TBA 3.000% 06/01/45.....	..	05/11/2015	Wells Fargo.....	05/28/2015	Wells Fargo.....	200,000,000	202,156,250	202,289,063	202,156,250	.....	.....	.....	.....0	.....	.....	.....132,813	132,813	166,667	166,667
01F030	67	8	FNMA 3.0 7/15 TBA 3.000% 07/01/45.....	..	05/28/2015	Wells Fargo.....	07/06/2015	Wells Fargo.....	200,000,000	201,750,000	199,312,500	201,750,000	.....	.....	.....	.....0	.....	.....	...(2,437,500)	...(2,437,500)	216,667	216,667
01F030	68	6	FNMA 3.0 8/15 TBA 3.000% 08/01/45.....	..	07/06/2015	Wells Fargo.....	08/10/2015	Wells Fargo.....	200,000,000	198,812,500	200,355,469	198,812,500	.....	.....	.....	.....0	.....	.....	.....1,542,969	1,542,969	200,000	200,000
01F030	69	4	FNMA 3.0 9/15 TBA 3.000% 09/01/45.....	..	08/10/2015	Wells Fargo.....	09/09/2015	Wells Fargo.....	100,000,000	100,093,750	100,445,313	100,093,750	.....	.....	.....	.....0	.....	.....	.....351,563	351,563	108,333	108,333
01F030	6A	1	FNMA 3.0 10/15 TBA 3.000% 10/01/45.....	..	09/09/2015	Wells Fargo.....	09/29/2015	Wells Fargo.....	100,000,000	100,218,750	101,296,875	100,218,750	.....	.....	.....	.....0	.....	.....	.....1,078,125	1,078,125	108,333	108,333
3138WF	LC	8	FNMA Pool #AS5722 3.500% 09/01/45.....	..	09/16/2015	Morgan/JP/Securities - Bonds.....	12/01/2015	Paydown.....	897,431	927,299	897,431	897,431	.....	.....(29,868)	.....	.....(29,868)	.....	.....	.....0	3,737	1,134	.....
31394B	DH	4	FNMA REMIC Ser 2004-78 CI Z.....	..	03/01/2015	Interest Capitalization.....	12/01/2015	Paydown.....	40,454	40,454	40,454	40,454	.....	.....	.....	.....0	.....	.....	.....0	1,119	.....	.....
31395X	MD	4	FHLMC REMIC Ser 3025 CI ZC.....	..	03/01/2015	Interest Capitalization.....	12/01/2015	Paydown.....	44,131	44,131	44,131	44,131	.....	.....	.....	.....0	.....	.....	.....0	1,108	.....	.....
31395X	WS	0	FHLMC REMIC Ser 3019 CI ZQ.....	..	09/01/2015	Interest Capitalization.....	12/01/2015	Paydown.....	185,968	185,968	185,968	185,968	.....	.....	.....	.....0	.....	.....	.....0	4,596	.....	.....
31396T	QY	2	FHLMC REMIC Ser 3174 CI PZ.....	..	08/01/2015	Interest Capitalization.....	12/01/2015	Paydown.....	64,731	64,731	64,731	64,731	.....	.....	.....	.....0	.....	.....	.....0	1,592	.....	.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....								...1,001,232,714	...1,008,200,083	...1,007,525,685	1,008,170,215	0	(29,868)	0	(29,868)	0	0	(644,530)	(644,530)	...1,012,152	1,001,134
Bonds - Industrial and Miscellaneous																						
03305@	AB	0	Anchor Hocking Exit Term Ln Nt 1.....	..	06/02/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	3,152	3,090	3,152	3,152	.....	.....62	.....	.....62	.....	.....	.....0	145	.....	.....
03305D	AD	9	Anchor Hocking (Oneida) Term Ln Nt 6.....	..	04/13/2015	Direct.....	06/02/2015	Tax Free Exchange.....	630,428	617,820	617,980	617,980	.....	.....160	.....	.....160	.....	.....	.....0	9,456	.....	.....
03305D	AD	9	Anchor Hocking (Oneida) Term Ln Nt 5.....	..	03/30/2015	Interest Capitalization.....	06/02/2015	Taxable Exchange.....	26,313	26,313	9,999	26,313	.....	.....	.....	.....0	.....	.....	.....(16,314)	(16,314)	8,094	.....
058498	AQ	9	Ball Corp Co Gtd Nt 5.750% 05/15/21.....	..	01/27/2015	Pressprich R W.....	03/21/2015	Call 106.0960.....	5,100,000	5,348,625	5,410,894	5,410,894	.....	.....62,269	.....	.....62,269	.....	.....	.....0	102,638	61,094	.....
10062@	AA	0	Boston Cap Int Term Inc Fd LLC Sr Nt.....	..	10/14/2015	Direct.....	12/14/2015	Redemption 100.0000.....	733,674	733,674	733,674	733,674	.....	.....	.....	.....0	.....	.....	.....0	13,351	.....	.....
12543K	AK	0	Community Health Systems Inc Term Ln D N.....	..	02/27/2015	Tax Free Exchange.....	03/31/2015	Redemption 100.0000.....	24,201	24,232	24,201	24,201	.....	.....(31)	.....	.....(31)	.....	.....	.....0	91	.....	.....
12543K	AL	8	Community Health Systems Inc Term Ln F N.....	..	05/29/2015	Tax Free Exchange.....	11/30/2015	Tax Free Exchange.....	17,978	17,994	17,993	17,993	.....	.....(2)	.....	.....(2)	.....	.....	.....0	246	.....	.....
12543K	AL	8	Community Health Systems Inc Term Ln F N.....	..	08/28/2015	Tax Free Exchange.....	09/30/2015	Redemption 100.0000.....	8,989	8,997	8,989	8,989	.....	.....(7)	.....	.....(7)	.....	.....	.....0	28	.....	.....
12543K	AL	8	Community Health Systems Inc Term Ln F N.....	..	03/09/2015	Tax Free Exchange.....	06/30/2015	Redemption 100.0000.....	8,989	8,998	8,989	8,989	.....	.....(8)	.....	.....(8)	.....	.....	.....0	97	.....	.....
12543K	AL	8	Community Health Systems Inc Term Ln F N.....	..	03/09/2015	Tax Free Exchange.....	05/29/2015	Tax Free Exchange.....	3,586,658	3,590,015	3,589,831	3,589,831	.....	.....(184)	.....	.....(184)	.....	.....	.....0	17,753	.....	.....
12543K	AL	8	Community Health Systems Inc Term Ln F N.....	..	11/30/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	8,989	8,996	8,989	8,989	.....	.....(7)	.....	.....(7)	.....	.....	.....0	27	2	.....
12543K	AM	6	Community Health Systems Inc Term Ln G N.....	..	11/30/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	16,830	16,849	16,830	16,830	.....	.....(19)	.....	.....(19)	.....	.....	.....0	56	4	.....
12543K	AM	6	Community Health Systems Inc Term Ln G N.....	..	05/18/2015	Tax Free Exchange.....	11/30/2015	Tax Free Exchange.....	16,830	16,851	16,849	16,849	.....	.....(2)	.....	.....(2)	.....	.....	.....0	280	.....	.....
12543K	AN	4	Community Health Systems Inc Term Ln H N.....	..	11/30/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	30,967	31,002	30,967	30,967	.....	.....(35)	.....	.....(35)	.....	.....	.....0	110	7	.....
12543K	AN	4	Community Health Systems Inc Term Ln H N.....	..	05/18/2015	Tax Free Exchange.....	11/30/2015	Tax Free Exchange.....	30,967	31,005	31,002	31,002	.....	.....(2)	.....	.....(2)	.....	.....	.....0	520	.....	.....
12632B	AB	2	CPI International Inc Term Ln Nt 1.....	..	10/09/2015	UBS Warburg London.....	12/31/2015	Redemption 100.0000.....	7,595	7,595	7,595	7,595	.....	.....0	.....	.....0	.....	.....	.....0	74	.....	.....
126650	BQ	2	CVS Health Corp ABS PTC Nt.....	..	02/24/2015	NW Life Private Placement S/A.....	12/10/2015	Redemption 100.0000.....	81,235	88,009	81,235	81,235	.....	.....(6,774)	.....	.....(6,774)	.....	.....	.....0	2,607	219	.....
163851	AA	6	Chemours Co Sr Nt 6.625% 05/15/23.....	..	09/29/2015	Direct.....	10/08/2015	Direct.....	50,000	33,625	33,625	33,669	.....	.....44	.....	.....44	.....	.....	.....289	289	1,399	1,288
163851	AC	2	Chemours Co Sr Nt 7.000% 05/15/25.....	..	09/28/2015	Direct.....	12/22/2015	Direct.....	622,000	582,670	429,551	583,025	.....	.....355	.....	.....355	.....	.....	.....(153,474)	(153,474)	25,170	3,681

SCHEDULE D - PART 5

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

E15.1

1		2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
				F or e i g n									12	13	14	15	16					
					Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
CUSIP Identification		Description																				
423074 AS	2	Heinz /H J/ Co 2nd Lien Nt.....		01/28/2015	Morgan Stanley & Co Inc.....	07/06/2015	Call 104.8750.....	2,040,000	2,047,650	2,139,450	2,139,450			91,800		91,800				0	43,095	553
423457 AA	8	Helmerich & Payne Intl Sr Nt.....		06/26/2015	Various.....	08/14/2015	Tax Free Exchange.....	17,500,000	17,985,705	17,976,694	17,976,694			(9,011)		(9,011)				0	327,760	103,915
43534# AA	9	Hollander Sleep Products LLC Term Ln.....		03/31/2015	NW Life C&S Fixed Inc.....	04/01/2015	Redemption 100.0000.....	25,000	25,000	25,000	25,000					0				0	563	556
43534# AA	9	Hollander Sleep Products LLC Term Ln.....		03/31/2015	NW Life C&S Fixed Inc.....	10/01/2015	Redemption 100.0000.....	50,000	50,000	50,000	50,000					0				0	2,838	1,113
44701P AV	6	Huntsman International Inc Sr 1st Lien T.....		10/30/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	150,000	148,659	150,000	150,000			1,341		1,341				0	661	10
44919* AC	2	IS95 Express LLC Sr Nt.....		10/15/2015	Barclays Capital.....	12/31/2015	Redemption 100.0000.....	399,046	399,046	399,046	399,046					0				0	2,788	
44929@ AH	7	ICRE REIT Hldgs Sr Nt Ser B Tr A.....		12/15/2015	Bank of America BISD Dealer.....	12/31/2015	Basis Adjustment.....	12,000,000	113,770	113,770	113,770					0				0		
45662J AC	6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1.....		11/01/2015	Interest Capitalization.....	12/01/2015	Paydown.....	9	9		9					0			(9)	(9)		
49803# AA	0	Kite Realty Group LP Sr Nt Ser A.....		09/10/2015	Citigroup.....	09/18/2015	Basis Adjustment.....	18,000,000	(218,348)	(218,348)	(218,348)					0				0		
52736R BF	8	Levi Strauss & Co Sr Nt.....		06/30/2015	Various.....	07/17/2015	Tax Free Exchange.....	9,435,000	9,371,325	9,371,090	9,371,090			(235)		(235)				0	104,833	41,322
59073@ AA	4	Mesquite Power Priv Pl.....		04/09/2015	Barclays Capital.....	12/31/2015	Redemption 100.0000.....	728,704	728,704	728,704	728,704					0				0	16,061	
60662W AJ	1	Mitchell International Inc 1st Lien TL N.....		10/30/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	29,700	29,590	29,700	29,700			110		110				0	230	
61166W AW	1	Monsanto Co Sr Nt 2.850% 04/15/25.....		04/07/2015	Goldman Sachs & Company.....	05/12/2015	Morgan Stanley & Co Inc.....	14,000,000	13,943,160	13,259,680	13,943,608			448		448			(683,928)	(683,928)	38,792	
64828Y AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014.....		08/26/2015	Bank of America BISD Dealer.....	12/01/2015	Paydown.....	321,372	329,506	321,372	321,372			(8,135)		(8,135)				0	2,303	1,004
761713 BH	8	Reynolds American Inc Sr Nt.....		07/15/2015	Tax Free Exchange.....	12/23/2015	Tax Free Exchange.....	8,250,000	8,307,061	8,283,614	8,283,614			(23,447)		(23,447)				0	255,865	129,135
761713 BK	1	Reynolds American Inc Sr Nt.....		07/15/2015	Tax Free Exchange.....	12/23/2015	Tax Free Exchange.....	32,000,000	33,566,696	33,413,592	33,413,592			(153,104)		(153,104)				0	1,300,000	158,889
761713 BL	9	Reynolds American Inc Sr Nt.....		07/15/2015	Tax Free Exchange.....	12/23/2015	Tax Free Exchange.....	14,517,000	16,089,014	15,958,214	15,958,214			(130,800)		(130,800)				0	643,184	205,153
761713 BN	5	Reynolds American Inc Sr Nt.....		07/15/2015	Tax Free Exchange.....	12/23/2015	Tax Free Exchange.....	14,600,000	16,583,653	16,572,518	16,572,518			(11,135)		(11,135)				0	764,472	243,840
79546V AH	9	Sally Holdings Sr Nt 6.875% 11/15/19.....		08/27/2015	Barclays Capital.....	12/18/2015	Call 103.4380.....	2,000,000	2,085,000	2,068,760	2,068,760			(16,240)		(16,240)				0	81,354	40,486
832696 AG	3	Smucker JM Co Sr Nt 3.000% 03/15/22.....		08/27/2015	US Bancorp.....	10/13/2015	Tax Free Exchange.....	3,000,000	2,956,600	2,956,335	2,956,335			735		735				0	50,750	40,250
832696 AJ	7	Smucker JM Co Sr Nt 3.500% 03/15/25.....		08/17/2015	Merrill Lynch.....	10/13/2015	Tax Free Exchange.....	29,000,000	28,622,040	28,629,093	28,629,093			7,053		7,053				0	572,347	218,653
832696 AN	8	Smucker JM Co Sr Nt 4.375% 03/15/45.....		09/15/2015	Various.....	10/13/2015	Tax Free Exchange.....	13,262,000	12,179,936	12,184,892	12,184,892			4,956		4,956				0	310,970	162,008
86361Q AG	9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1.....		04/01/2015	Interest Capitalization.....	12/01/2015	Paydown.....	18	18		18					0			(18)	(18)		
90346Y AB	5	US Shipping Corp Term Ln Nt 2.....		03/31/2015	Tax Free Exchange.....	06/26/2015	Redemption 100.0000.....	187,704	186,475	187,704	187,704			1,229		1,229				0	3,678	86
90346Y AB	5	US Shipping Corp Term Ln Nt 2.....		03/31/2015	Tax Free Exchange.....	06/26/2015	Tax Free Exchange.....	2,103,430	2,089,658	2,090,643	2,090,643			985		985				0	41,213	964
90346Y AE	9	US Shipping Corp Term Ln B2 Nt 1.....		06/26/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	124,772	124,013	124,772	124,772			759		759				0	2,838	
90346Y AE	9	US Shipping Corp Term Ln B2 Nt 1.....		06/26/2015	Tax Free Exchange.....	12/31/2015	Tax Free Exchange.....	1,787,438	1,776,572	1,779,625	1,779,625			3,053		3,053				0	49,006	
91849@ AB	8	VA Wash Diener Bldg US Gov CTL Nt.....		03/13/2015	CTL Capital.....	12/15/2015	Redemption 100.0000.....	14,057	14,057	14,057	14,057					0				0	246	
91849@ AB	8	VA Wash Diener Bldg US Gov CTL Nt.....		03/13/2015	Tax Free Exchange.....	12/15/2015	Redemption 100.0000.....	25,808	25,808	25,808	25,808					0				0	478	
U12763 AC	9	Cemex Finance LLC 1st Lien Nt.....		04/07/2015	Direct.....	04/27/2015	Direct.....	775,000	886,988	886,406	885,421			(1,566)		(1,566)		985	985	39,961	35,924	
C71058 AF	5	Pacific Rubiales Energy Sr Nt.....	A	04/08/2015	Direct.....	04/17/2015	Direct.....	1,000,000	603,750	672,500	604,292			542		542		68,208	68,208	14,531	13,125	
000000 00	0	KOKS OAO Sr Nt 10.750% 12/28/18.....	F	07/06/2015	Taxable Exchange.....	07/06/2015	Direct.....	700	727	700	727					0			(27)	(27)		
000000 00	0	Polys Gold Intl Ltd Sr Nt.....	F	04/15/2015	Direct.....	08/06/2015	Direct.....	300,000	285,750	284,100	286,522			772		772		(2,422)	(2,422)	15,422	7,875	
02364W AJ	4	America Movil SAB de CV Sr Nt.....	F	04/14/2015	Direct.....	07/14/2015	Direct.....	600,000	767,628	694,932	766,312			(1,316)		(1,316)		(71,380)	(71,380)	14,450	4,888	
05968L AG	7	Bancolombia SA Sr Nt 5.950% 06/03/21.....	F	04/14/2015	Direct.....	06/26/2015	Direct.....	800,000	889,225	877,000	886,555			(2,670)		(2,670)		(9,555)	(9,555)	27,502	17,495	
400489 AH	3	Grupo Posadas SAB CV Sr Nt.....	F	06/25/2015	Direct.....	08/12/2015	Direct.....	200,000	200,000	202,750	200,000					0		2,750	2,750	2,056		
74042W AD	6	Preferred Term Sec Ltd XVIII LBASS Nt Cl.....	R	06/23/2015	Interest Capitalization.....	12/23/2015	Paydown.....	2,578	2,578	2,578	2,578					0				0	27	
74986@ AP	6	RREEF America REIT II Inc Sr Nt Ser A.....	F	07/01/2015	Deutsche Bank Securities.....	07/16/2015	Basis Adjustment.....	21,000,000	340,783	340,783	340,783					0				0		
806213 AD	6	Scentre Grp Tr Sr Nt 3.250% 10/28/25.....	F	04/21/2015	Merrill Lynch.....	11/09/2015	Various.....	20,000,000	19,940,000	18,995,674	19,942,358			2,358		2,358		(946,684)	(946,684)	316,442		
91911T AH	6	Vale Overseas Ltd Nt 6.875% 11/21/36.....	R	04/09/2015	Direct.....	09/30/2015	Direct.....	153,000	148,028	140,812	148,074			46		46		(7,261)	(7,261)	7,436	4,178	
94707V AB	6	Weatherford Intl Ltd Sr Nt.....	R	02/24/2015	NW Life Private Placement S/A.....	05/11/2015	Morgan Stanley & Co Inc.....	1,000,000	1,051,799	952,020	1,051,664			(135)		(135)		(99,644)	(99,644)	44,813	29,813	
G01198 AF	0	Puma Energy Holdings Sr Nt.....	F	04/09/2015	Direct.....	09/10/2015	Direct.....	1,225,000	1,199,594	1,222,790	1,201,878			2,285		2,285		20,912	20,912	53,137	15,674	

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 Identification	Description			F or ei g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
G0226H	AA	1	Alfa Bank OJSC Sr Nt	F	04/13/2015	Direct.....	10/27/2015	Direct.....	800,000	836,000	843,860	828,543	.....	.....(7,457)	.....	.....(7,457)	.....	.....	.....15,317	15,317	37,389	3,500
G3812B	AB	6	General Shopping Finance Sr Nt.....	F	04/10/2015	Direct.....	07/28/2015	Direct.....	1,550,000	1,251,500	781,466	1,251,500	.....	.....	.....	.....0	.....	.....	.....(470,034)	(470,034)	72,894	26,750
G4588#	BC	4	Intermediate Capital Group Plc Sr Nt Ser.....	F	05/11/2015	Royal Bank of Scotland.....	05/31/2015	Basis Adjustment.....	30,000,000	27,041	27,041	27,041	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
G53077	AA	4	KOKS OAO Sr Nt	F	04/07/2015	Direct.....	04/07/2015	Direct.....	200,000	185,000	185,000	185,000	.....	.....	.....	.....0	.....	.....	.....	.....0	4,564	4,564
G53077	AA	4	KOKS OAO Sr Nt	F	04/15/2015	Direct.....	07/06/2015	Taxable Exchange.....	540,000	507,800	615,600	513,787	.....	.....5,987	.....	.....5,987	.....	.....	.....101,813	101,813	22,436	12,951
G59301	AB	0	MCE Finance LTD Sr Nt	F	04/15/2015	Direct.....	05/05/2015	Direct.....	600,000	573,750	573,000	573,945	.....	.....195	.....	.....195	.....	.....	.....(945)	(945)	6,917	5,417
G8967#	AR	4	Triton Container Intl Ltd Sr Sec Nt Ser.....	R	03/05/2015	Bank of America BISD Dealer.....	03/24/2015	Basis Adjustment.....	50,000,000	(89,888)	(89,888)	(89,888)	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
K7802#	AR	0	Royal Greenland A/S Sr Nt Ser A.....	R	11/17/2015	Citigroup.....	11/30/2015	Basis Adjustment.....	41,000,000	(204,181)	(204,181)	(204,181)	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
L33634	AC	7	Evraz Group SA Sr Nt	F	04/13/2015	Direct.....	12/18/2015	Call	107.2000.....	375,000	393,750	402,000	.....	.....8,250	.....	.....8,250	.....	.....	.....	.....0	40,969	16,922
L6444V	AA	7	MOL Group Finance SA Sr Nt.....	F	04/14/2015	Direct.....	06/30/2015	Direct.....	350,000	385,000	382,445	383,472	.....	.....(1,528)	.....	.....(1,528)	.....	.....	.....(1,027)	(1,027)	5,833	1,215
L8800M	AG	8	Severstal OAO Sr Nt	F	04/14/2015	Direct.....	12/18/2015	Direct.....	550,000	530,063	550,006	534,454	.....	.....4,392	.....	.....4,392	.....	.....	.....15,551	15,551	18,560	1,836
L9183M	AC	2	TMK OAO-CLS Sr Nt	F	11/02/2015	Direct.....	11/02/2015	Direct.....	550,000	526,750	542,313	528,949	.....	.....2,199	.....	.....2,199	.....	.....	.....13,363	13,363	16,264	9,677
N43451	AA	6	HYVA Global BV 1st Lien Nt.....	F	04/01/2015	Direct.....	05/12/2015	Direct.....	825,000	766,219	810,000	771,432	.....	.....5,213	.....	.....5,213	.....	.....	.....38,568	38,568	9,011	2,570
N54468	AD	0	MARFRIG Holding Europe Sr Nt.....	F	04/01/2015	Direct.....	08/18/2015	Direct.....	350,000	301,175	324,625	304,753	.....	.....3,578	.....	.....3,578	.....	.....	.....19,872	19,872	15,841	6,885
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt.....	F	04/02/2015	CRT Capital LLC.....	04/02/2015	Basis Adjustment.....	15,210,000	(292,530)	(292,530)	(292,530)	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
N9417J	AB	7	VTR Finance BV Secured Nt.....	F	04/09/2015	Direct.....	12/23/2015	Direct.....	200,000	209,500	185,480	208,697	.....	.....(803)	.....	.....(803)	.....	.....	.....(23,217)	(23,217)	13,139	3,399
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt.....	F	04/07/2015	Direct.....	10/13/2015	Direct.....	625,000	629,688	593,238	629,566	.....	.....(122)	.....	.....(122)	.....	.....	.....(36,328)	(36,328)	21,929	8,807
P2894N	AC	1	Columbus Intl Inc Sr Nt.....	F	04/01/2015	Direct.....	05/01/2015	Direct.....	725,000	769,406	789,806	768,802	.....	.....(604)	.....	.....(604)	.....	.....	.....21,004	21,004	5,274	1,040
P3642B	BF	2	Grupo Elektra Sab De CV Sr Nt.....	F	04/09/2015	Direct.....	09/22/2015	Direct.....	105,000	109,242	101,325	108,470	.....	.....(772)	.....	.....(772)	.....	.....	.....(7,145)	(7,145)	4,821	1,417
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt.....	F	04/01/2015	Direct.....	08/11/2015	Direct.....	35,000	33,075	31,338	33,163	.....	.....88	.....	.....88	.....	.....	.....(1,826)	(1,826)	2,683	1,154
P7448M	AH	2	Bio-PAPPEL SAB DE CV Sr Nt.....	F	05/04/2015	Direct.....	06/11/2015	Call	100.0000.....	486,303	486,060	486,303	.....	.....243	.....	.....243	.....	.....	.....0	.....	.....14,184	9,456
P8704L	AA	6	Sixsigma Networks Mexico Sr Nt.....	F	04/07/2015	Direct.....	12/23/2015	Direct.....	200,000	212,000	189,000	211,724	.....	.....(276)	.....	.....(276)	.....	.....	.....(22,724)	(22,724)	18,883	7,013
Q1296*	AA	1	CLP Australia Sr Nt	F	06/12/2015	Imperial Capital LLC.....	12/18/2015	Call	107.9352.....	20,000,000	20,129,067	21,587,038	.....	.....1,457,971	.....	.....1,457,971	.....	.....	.....0	.....	.....1,279,244	408,978
Q1296*	AA	1	CLP Australia Sr Nt	F	06/12/2015	Imperial Capital LLC.....	06/12/2015	Basis Adjustment.....	20,000,000	208,133	208,004	208,004	.....	.....(130)	.....	.....(130)	.....	.....	.....0	.....	.....0	.....
Y1R029	BG	4	Kazkommertsbank Sr Nt	F	04/14/2015	Direct.....	06/23/2015	Direct.....	806,000	602,485	637,315	605,947	.....	.....3,462	.....	.....3,462	.....	.....	.....31,368	31,368	21,392	13,053
3899999	Total - Bonds - Industrial and Miscellaneous.....								439,695,433	236,158,692	235,251,112	237,455,072	0	1,296,383	0	1,296,383	0	0	(2,203,962)	(2,203,962)	6,966,471	2,089,808
8399998	Total - Bonds.....								...1,445,479,879	...1,248,932,137	...1,247,371,401	...1,250,196,673	0	1,264,539	0	1,264,539	0	0	(2,825,276)	(2,825,276)	8,031,875	3,095,196
9999999	Total - Bonds, Preferred and Common Stocks.....								...1,248,932,137	...1,247,371,401	...1,250,196,673	0	1,264,539	0	1,264,539	0	0	(2,825,276)	(2,825,276)	8,031,875	3,095,196	

NATIONWIDE LIFE INSURANCE COMPANY

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 Purposes and Procedures Manual of the NAIC Investment Analysis Office)	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
Common Stocks - U.S. Life Insurer									
63866# 10 7	Nationwide Life and Annuity		92657	2cB1	NO		735,046,660	66,000,000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer						0	735,046,660	XXX	XXX
Common Stocks - Other Affiliates									
63866@ 10 9	Nationwide Investment Services Corp.....		00000	2CIB3	NO		1,303,875	5,000,000	100.0
1799999. Total - Common Stocks - Other Affiliates						0	1,303,875	XXX	XXX
1899999. Total - Common Stocks						0	736,350,535	XXX	XXX
1999999. Total - Preferred and Common Stock						0	736,350,535	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: \$.....3,893,170,481.
2. Total amount of intangible assets nonadmitted \$.....0.

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

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 Identification	Description	Code	F or e i g n	Date Acquired	Name of Vendor	Maturity Date	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 B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	Bank of America NA NT.....			09/30/2015	Direct.....	03/31/2016	15,000,000					15,000,000	15,000,000	174,375		4.500	4.500	MAT...		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						15,000,000	0	0	0	0	15,000,000	15,000,000	174,375	0	XXX	XXX	XXX	0	0
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						15,000,000	0	0	0	0	15,000,000	15,000,000	174,375	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999	Subtotals - Issuer Obligations.....						15,000,000	0	0	0	0	15,000,000	15,000,000	174,375	0	XXX	XXX	XXX	0	0
8399999	Subtotals - Bonds.....						15,000,000	0	0	0	0	15,000,000	15,000,000	174,375	0	XXX	XXX	XXX	0	0
Exempt Money Market Mutual Funds																				
60934N	10 4 Federated Govt Obligations Fd.....			12/31/2015	Various.....	XXX.....	1,518,573						1,518,573	68		0.106	0.058	MON..	1	
8899999	Total - Exempt Money Market Mutual Funds.....						1,518,573	0	0	0	0	XXX.....	1,518,573	68	0	XXX	XXX	XXX	1	0
Other Short-Term Invested Assets																				
	Nationwide Cash Mgmt Partn.....			12/31/2015	Various.....	12/31/2016	233,312,211					233,312,211	233,312,211			0.148	0.024	MON..	19,778	
9099999	Total - Other Short-Term Invested Assets.....						233,312,211	0	0	0	0	XXX.....	233,312,211	0	0	XXX	XXX	XXX	19,778	0
9199999	Total - Short-Term Investments.....						249,830,784	0	0	0	0	XXX.....	249,830,784	174,443	0	XXX	XXX	XXX	19,779	0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity...	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.04/20/2015	.03/31/2016	.....	...7,500,217	...2,067.1700	.....	...26,237	.....	...21,658	.....	...21,658	(4,579)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity...	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.04/20/2015	.03/31/2016	.....	...5,905,065	...2,084.7200	.....	...96,957	.....	...69,234	.....	...69,234	(27,723)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity...	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.04/20/2015	.03/31/2016	.....	...3,182,455	...2,009.8600	.....	...151,545	.....	...118,216	.....	...118,216	(33,329)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity...	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.04/20/2015	.03/31/2016	.....	...64,402,322	...2,067.8900	.....	...1,374,734	.....	...1,028,631	.....	...1,028,631	(346,103)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity...	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	.07/16/2015	.06/30/2016	.....	...7,865,715	...2,110.2400	.....	...132,106	.....	...94,796	.....	...94,796	(37,310)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity...	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	.07/16/2015	.06/30/2016	.....	...4,074,043	...2,080.1400	.....	...129,965	.....	...95,437	.....	...95,437	(34,528)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity...	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	.07/16/2015	.06/30/2016	.....	...69,588,737	...2,063.1100	.....	...1,604,081	.....	...1,282,882	.....	...1,282,882	(321,199)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity...	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	.10/26/2015	.09/30/2016	.....	...6,437,287	...1,953.6300	.....	...454,340	.....	...431,055	.....	...431,055	(23,284)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity...	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	.10/26/2015	.09/30/2016	.....	...68,225,654	...1,920.0300	.....	...1,634,927	.....	...1,595,222	.....	...1,595,222	(39,705)	.....	.....	.....	.....	.....	003.....
0089999.	Total-Purchased Options-Hedging Other-Call Options and Warrants.....									...0	...5,604,891	0	...4,737,132	XXX	...4,737,132	(867,759)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Equity Basket Options PUT - Asian Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/15/2011	.03/31/2016	.....	...90,757,812	...1,743.0102	3,860,500	.....	.....	.....	.....	.....	.....(4,484)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Asian Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/15/2011	.03/31/2016	.....	...13,613,672	...1,743.0102	1,149,525	.....	.....	.....498	.....	...498	(24,105)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Asian Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/15/2011	.03/31/2016	.....	...18,151,562	...1,743.0102	2,603,900	.....	.....	.....63,801	.....	...63,801	(168,623)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Asian Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/15/2011	.03/31/2016	.....	...18,151,562	...1,743.0102	3,996,200	.....	.....	.....720,583	.....	...720,583	(229,946)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Asian Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/15/2011	.03/31/2016	.....	...22,689,453	...1,743.0102	7,078,500	.....	.....	.....2,957,517	.....	...2,957,517	(98,085)	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	.04/04/2011	.03/31/2021	.....	...240,000,000	1.0000	...23,529,639	.....	.....	.....24,534,255	.....	...24,534,255	644,017	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	.04/04/2011	.03/31/2021	.....	...75,000,000	1.0000	...4,636,013	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	.04/27/2011	.03/31/2021	.....	...122,622,998	1.0000	...13,628,802	.....	.....	.....31,478,064	.....	...31,478,064	802,140	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	.04/27/2011	.03/31/2021	.....	...119,849,732	1.0000	...5,972,229	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	.04/27/2011	.03/31/2021	.....	...31,279,731	1.0000	...2,085,904	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	.04/27/2011	.03/31/2021	.....	...260,318,441	1.0000	...12,503,785	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021		...40,050,902	1.0000	1,478,291											0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021	.....	...164,622,464	1.0000	7,546,789	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021	.....	...30,036,006	1.0000	1,779,915	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	.....	...99,600,000	1.0000	...12,141,961	.....	.....	...36,810,236	.....	...36,810,236	...780,105	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	.....	...157,630,000	1.0000	9,414,357	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	.....	...116,930,000	1.0000	7,728,512	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	.....	...110,990,000	1.0000	...11,546,029	.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	.....	...55,870,000	1.0000	...3,725,128	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/02/2011	.03/31/2021	.....	...43,645,957	1.0000	...4,228,307	.....	.....	...54,611,365	.....	...54,611,365	...1,981,433	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/02/2011	.03/31/2021	.....	...47,912,468	1.0000	...5,488,732	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/02/2011	.03/31/2021	.....	...45,674,171	1.0000	...5,961,884	.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/02/2011	.03/31/2021	.....	...50,747,167	1.0000	...6,072,754	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/02/2011	.03/31/2021	.....	...48,278,459	1.0000	...5,315,245	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/02/2011	.03/31/2021	.....	...49,588,299	1.0000	...5,346,550	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/02/2011	.03/31/2021	.....	...64,638,405	1.0000	...8,407,578	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/02/2011	.03/31/2021	.....	...68,336,862	1.0000	...5,777,960	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/02/2011	.03/31/2021	.....	...49,630,385	1.0000	...7,415,419	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528..	.06/22/2011	.03/31/2021	.....	...33,225,387	1.0000	...4,684,979	.....	.....	...18,966,729	.....	...18,966,729	...435,662	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528..	.06/22/2011	.03/31/2021	.....	...28,619,692	1.0000	...5,961,567	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528..	.06/22/2011	.03/31/2021	.....	...62,714,088	1.0000	...5,653,395	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528..	.06/22/2011	.03/31/2021	.....	...40,484,257	1.0000	...8,250,100	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/22/2011	.03/31/2021	.....	...33,225,387	1.0000	...4,610,839	.....	.....	...18,665,956	.....	...18,665,956	...479,061	.....	.....	.....	.....	0.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/22/2011	.03/31/2021	.....	...28,619,692	1.0000	5,590,815	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/22/2011	.03/31/2021	.....	...62,714,088	1.0000	5,827,164	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.06/22/2011	.03/31/2021	.....	...40,484,257	1.0000	8,334,396	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.07/19/2011	.06/30/2021	.....	...72,843,370	1.0000	9,191,959	.....	.....	...22,971,027	.....	...22,971,027	...1,145,112	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.07/19/2011	.06/30/2021	.....	...43,007,665	1.0000	9,487,323	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.07/19/2011	.06/30/2021	.....	...38,997,497	1.0000	9,640,212	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.07/19/2011	.06/30/2021	.....	...72,843,370	1.0000	9,184,831	.....	.....	...23,405,271	.....	...23,405,271	...854,773	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.07/19/2011	.06/30/2021	.....	...43,007,665	1.0000	9,494,889	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.07/19/2011	.06/30/2021	.....	...38,997,497	1.0000	9,642,906	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Goldman Sachs Intl Ltd W22LROWP2IHZNB6K528..	.08/17/2011	.06/30/2021	.....	...205,889,663	1.0000	...31,743,840	.....	.....	...24,761,140	.....	...24,761,140	...210,216	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Goldman Sachs Intl Ltd W22LROWP2IHZNB6K528..	.08/17/2011	.06/30/2021	.....	...106,762,129	1.0000	...16,184,140	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.08/31/2011	.06/30/2021	.....	...297,752,595	1.0000	...50,559,502	.....	.....	...38,249,794	.....	...38,249,794	...700,029	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.08/31/2011	.06/30/2021	.....	...50,065,794	1.0000	...6,742,054	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.09/09/2011	.06/30/2021	.....	...169,154,517	1.0000	...39,940,499	.....	.....	...30,818,948	.....	...30,818,948	...1,907,362	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Sellback Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.09/21/2011	.06/30/2021	.....	...169,154,517	1.0000	...43,579,969	.....	.....	...23,913,247	.....	...23,913,247	...1,140,252	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Sellback Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.09/21/2011	.06/30/2021	.....	...74,998,750	1.0000	...19,322,234	.....	.....	...15,419,748	.....	...15,419,748	...505,559	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Sellback Options SAPINDE\$X	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.05/12/2014	.04/12/2016	.....	...353,297,073	...1,920.0300	...21,955,534	.....	.....	...2,999,862	.....	...2,999,862	(11,228,212)	.....	.....	.....	.....	0.....	003.....
S&P 500 Index PUT Options SAPINDE\$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.07/27/2006	.06/30/2016	.....	...3,632,081	...1,264.3900	...263,778	.....	.....	...8,959	.....	...8,959	... (34,050)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.07/27/2006	.06/30/2016	.....	...2,290,225	...1,609.3200	...218,828	.....	.....	...16,588	.....	...16,588	... (51,624)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options BASKET\$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.07/27/2006	.06/30/2016	.....	...5,027,983	...1,425.9500	...344,920	.....	.....	...10,032	.....	...10,032	... (59,743)	.....	.....	.....	.....	0.....	003.....
S&P 500 Index PUT Options SAPINDE\$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	.10/16/2006	.09/30/2016	.....	...3,303,007	...1,259.3100	...197,039	.....	.....	...14,641	.....	...14,641	... (32,699)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	.10/16/2006	.09/30/2016	.....	...2,358,770	...1,633.2500	...206,599	.....	.....	...33,094	.....	...33,094	... (53,956)	.....	.....	.....	.....	0.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT - Moderate Aggressive Options BASKET\$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Deutsche Bank AG 7LTFWZYICNSX8D621K86....	.10/16/2006	.09/30/2016	.....	.....3,024,050	1,440.1000	189,774	.....	.....	.....13,940	.....	.....13,940	(39,582)	.....	.....	.....	.....	0.....	003.....
S&P 500 Index PUT Options SAPINDE\$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.01/23/2007	.12/30/2016	.....	.....2,481,895	1,354.7500	166,355	.....	.....	.....25,198	.....	.....25,198	(31,483)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.01/23/2007	.12/30/2016	.....	.....1,159,527	1,724.9800	112,033	.....	.....	.....33,276	.....	.....33,276	(28,372)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options BASKET\$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.01/23/2007	.12/30/2016	.....	.....3,767,738	1,523.3300	241,592	.....	.....	.....46,008	.....	.....46,008	(58,573)	.....	.....	.....	.....	0.....	003.....
S&P 500 Index PUT Options SAPINDE\$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653..	.05/04/2007	.03/31/2017	.....	.....2,984,050	1,468.9600	220,949	.....	.....	.....56,876	.....	.....56,876	(45,890)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options BASKET\$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653..	.05/04/2007	.03/31/2017	.....	.....3,492,796	1,606.5600	324,369	.....	.....	.....83,158	.....	.....83,158	(57,599)	.....	.....	.....	.....	0.....	003.....
S&P 500 Index PUT Options SAPINDE\$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG310..	.07/26/2007	.06/30/2017	.....	.....3,249,394	1,548.9100	352,136	.....	.....	.....93,738	.....	.....93,738	(61,945)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options BASKET\$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG310..	.07/26/2007	.06/30/2017	.....	.....4,077,531	1,691.8600	312,565	.....	.....	.....161,113	.....	.....161,113	(72,629)	.....	.....	.....	.....	0.....	003.....
Structured Equity Basket Options PUT Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.12/31/2008	.03/31/2038	.....	.....201,281,040	1.0000	14,450,000	.....	.....	.....12,292,286	.....	.....12,292,286	568,237	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Asian Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.12/31/2008	.09/28/2018	.....	.....127,060,937	1,743.0102	11,041,100	.....	.....	.....270,553	.....	.....270,553	(538,330)	.....	.....	.....	.....	0.....	003.....
Equity Basket Options PUT - Asian Options BASKET\$01	VAGLB Hedge - Market Risk Capital.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.09/15/2008	.09/28/2018	.....	.....36,303,125	1,743.0102	2,458,400	.....	.....	.....7,256	.....	.....7,256	(47,159)	.....	.....	.....	.....	0.....	003.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....										..563,043,413	0	0	384,514,758	XXX	384,514,758	(813,132)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										..563,043,413	5,604,891	0	389,251,890	XXX	389,251,890	...(1,680,891)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										0	5,604,891	0	4,737,132	XXX	...4,737,132	(867,759)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....										..563,043,413	0	0	384,514,758	XXX	384,514,758	(813,132)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....										..563,043,413	5,604,891	0	389,251,890	XXX	389,251,890	...(1,680,891)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101033.....	B 1-1.....	Interest	Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG310..	.11/23/2005	.02/01/2016	.....	.....6,101,062	USDLIBBBA1 M (4.9725 USD)	.....	.....	.....(297,197)	(0)	.....	.....(23,066)	.....	.....	.....	.....	.....9,095	.....	100 / 99.9678
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101035.....	B 1-1.....	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69..	.11/30/2005	.05/01/2016	.....	.....5,350,000	USDLIBBBA3 M (5.0525 USD)	.....	.....	.....(254,997)	0	.....	.....(80,111)	.....	.....	.....	.....	.....15,572	.....	100 / 99.938
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	USDLIBBBA3 M (5.3135 USD)	.....	.....	.....(338,750)	0	.....	.....(1,365,640)	.....	.....	.....	.....	.....84,412	.....	100 / 99.9476
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	(890,944)	0	XXX	...(1,468,817)	0	0	0	0	109,080	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Currency	Deutsche Bank AG 7LTFWZYICNSX8D621K86....	.02/15/2005	.02/24/2025	.....	.....2,602,000	6.48 USD (5.5 EUR)	.....	.....	.....55,041	429,600	.....	.....389,033	.....	.....247,200	.....	.....	.....39,646	.....	100 / 100.....

E18.3

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Curren cy	Deutsche Bank AG	7LTFWFZYICNSX8D621K86....	.02/15/2005	.02/24/2025	.....	2,602,000	6.48 USD (5.5 EUR)	.....	.....	.....55,041	429,600	.....	.....389,033	.....	.....247,200	.....	.....	.....39,646	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Curren cy	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074..	.02/16/2005	.02/24/2025	.....	6,500,000	6.5025 USD (5.5 EUR)	.....	.....	.....139,911	1,069,000	.....	.....978,128	.....	.....618,000	.....	.....	.....99,038	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Curren cy	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074..	.02/16/2005	.02/24/2025	.....	6,500,000	6.5025 USD (5.5 EUR)	.....	.....	.....139,911	1,069,000	.....	.....978,128	.....	.....618,000	.....	.....	.....99,038	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Curren cy	Deutsche Bank AG	7LTFWFZYICNSX8D621K86....	.03/03/2005	.02/24/2025	.....	5,248,000	6.669 USD (5.5 EUR)	.....	.....	.....122,816	903,200	.....	.....921,330	.....	.....494,400	.....	.....	.....79,961	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Curren cy	Deutsche Bank AG	7LTFWFZYICNSX8D621K86....	.03/03/2005	.02/24/2025	.....	7,872,000	6.669 USD (5.5 EUR)	.....	.....	.....184,224	1,354,800	.....	.....1,381,995	.....	.....741,600	.....	.....	.....119,942	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Curren cy	Bank of America Corp	B4TYDEB6GKMZO031MB27.	.07/12/2006	.07/12/2016	.....	8,830,500	6.22 USD (4.7625 EUR)	.....	.....	.....185,444	1,227,100	.....	.....1,284,572	.....	.....865,200	.....	.....	.....32,412	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Curren cy	Bank of America Corp	B4TYDEB6GKMZO031MB27.	.07/12/2006	.07/12/2016	.....	9,077,500	6.22 USD (4.7625 EUR)	.....	.....	.....190,631	1,261,423	.....	.....1,320,503	.....	.....889,400	.....	.....	.....33,319	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Curren cy	Bank of America Corp	B4TYDEB6GKMZO031MB27.	.07/12/2006	.07/12/2016	.....	1,261,500	6.22 USD (4.7625 EUR)	.....	.....	.....26,492	175,300	.....	.....183,510	.....	.....123,600	.....	.....	.....4,630	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Curren cy	Bank of America Corp	B4TYDEB6GKMZO031MB27.	.07/12/2006	.07/12/2016	.....	2,523,000	6.22 USD (4.7625 EUR)	.....	.....	.....52,984	350,600	.....	.....367,021	.....	.....247,200	.....	.....	.....9,261	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Curren cy	Bank of America Corp	B4TYDEB6GKMZO031MB27.	.07/12/2006	.07/12/2016	.....	6,307,500	6.22 USD (4.7625 EUR)	.....	.....	.....132,460	876,500	.....	.....917,552	.....	.....618,000	.....	.....	.....23,151	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3.....	D 1-1.....	Curren cy	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074..	.07/13/2006	.08/15/2016	.....	3,816,000	6.08 USD (4.694 EUR)	.....	.....	.....78,046	557,400	.....	.....584,628	.....	.....370,800	.....	.....	.....15,184	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3.....	D 1-1.....	Curren cy	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074..	.07/13/2006	.08/15/2016	.....	12,363,840	6.08 USD (4.694 EUR)	.....	.....	.....252,870	1,805,976	.....	.....1,894,194	.....	.....1,201,392	.....	.....	.....49,197	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3.....	D 1-1.....	Curren cy	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074..	.07/13/2006	.08/15/2016	.....	3,816,000	6.08 USD (4.694 EUR)	.....	.....	.....78,046	557,400	.....	.....584,628	.....	.....370,800	.....	.....	.....15,184	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2.....	D 1-1.....	Curren cy	Deutsche Bank AG	7LTFWFZYICNSX8D621K86....	.03/31/2011	.05/06/2021	.....	47,506,350	5.85 USD (5.736 EUR)	.....	.....	.....695,062	11,118,650	.....	.....9,700,031	.....	.....4,140,600	.....	.....	.....553,250	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0.....	D 1-1.....	Curren cy	Deutsche Bank AG	7LTFWFZYICNSX8D621K86....	.03/31/2011	.05/06/2023	.....	12,053,850	5.955 USD (5.78 EUR)	.....	.....	.....184,959	2,821,150	.....	.....2,345,305	.....	.....1,050,600	.....	.....	.....164,534	.....	100 / 100....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6.....	D 1-1.....	Curren cy	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	.03/13/2013	.04/17/2023	.....	14,920,000	4.44 USD (4.11 GBP)	.....	.....	.....54,052	184,000	.....	.....233,515	.....	.....841,000	.....	.....	.....202,934	.....	100 / 100....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AJ0.....	D 1-1.....	Curren cy	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	.03/13/2013	.04/17/2028	.....	29,840,000	4.84 USD (4.53 GBP)	.....	.....	.....98,391	368,000	.....	.....(250,483)	.....	.....1,682,000	.....	.....	.....526,974	.....	100 / 100....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5.....	D 1-1.....	Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	.05/30/2013	.06/30/2025	.....	10,011,540	4.601 USD (4.101 GBP)	.....	.....	.....46,332	285,780	.....	.....419,686	.....	.....555,060	.....	.....	.....155,390	.....	100 / 100....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5.....	D 1-1.....	Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	.05/30/2013	.06/30/2025	.....	10,921,680	4.601 USD (4.101 GBP)	.....	.....	.....50,544	311,760	.....	.....457,839	.....	.....605,520	.....	.....	.....169,516	.....	100 / 100....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5.....	D 1-1.....	Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	.05/30/2013	.06/30/2025	.....	10,011,540	4.601 USD (4.101 GBP)	.....	.....	.....46,332	285,780	.....	.....419,686	.....	.....555,060	.....	.....	.....155,390	.....	100 / 100....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5.....	D 1-1.....	Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	.05/30/2013	.06/30/2025	.....	10,011,540	4.601 USD (4.101 GBP)	.....	.....	.....46,332	285,780	.....	.....419,686	.....	.....555,060	.....	.....	.....155,390	.....	100 / 100....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1-1.....	Curren cy	Bank of America Corp	B4TYDEB6GKMZO031MB27.	.11/21/2013	.01/02/2025	.....	16,000,000	5.59 USD (GBPLIBBBA3 M)	.....	.....	.....435,922	1,372,330	.....	.....2,821,418	.....	.....834,818	.....	.....	.....241,845	.....	100 / 100....

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1-1.....	Currency	Bank of America Corp B4TYDEB6GKMZ0031MB27..	.11/21/2013	.01/02/2025	.....	....9,000,000	5.59 USD (GBPLIBBBA3 M)	.....	.....	.....245,206	771,935	.....	....1,587,047	.....	....469,585	.....	.....	.....136,038	.....	100 / 100.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1-1.....	Currency	Bank of America Corp B4TYDEB6GKMZ0031MB27..	.11/21/2013	.01/02/2025	.....	....40,000,000	5.59 USD (GBPLIBBBA3 M)	.....	.....	.....1,089,806	3,430,827	.....	....7,053,544	.....	....2,087,044	.....	.....	.....604,612	.....	100 / 100.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1-1.....	Currency	Bank of America Corp B4TYDEB6GKMZ0031MB27..	.11/21/2013	.01/02/2025	.....	....9,000,000	5.59 USD (GBPLIBBBA3 M)	.....	.....	.....245,206	771,935	.....	....1,587,047	.....	....469,585	.....	.....	.....136,038	.....	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)	.....	.....	.....115,844	1,830,600	.....	....2,149,485	.....	....756,900	.....	.....	.....278,841	.....	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)	.....	.....	.....(59,980)	4,606,800	.....	....4,630,782	.....	....1,955,800	.....	.....	.....383,567	.....	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)	.....	.....	.....379,901	3,875,200	.....	....3,993,548	.....	....1,730,400	.....	.....	.....226,675	.....	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)	.....	.....	.....312,245	3,044,800	.....	....3,295,622	.....	....1,359,600	.....	.....	.....220,974	.....	100 / 100.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AC3.....	D 1-1.....	Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	.06/27/2014	.06/29/2029	.....	....23,828,000	5.08 USD (GBPLIBBBA6 M)	.....	.....	.....263,996	3,197,600	.....	....5,272,415	.....	....1,177,400	.....	.....	.....440,845	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1835*AA6.....	D 1-1.....	Currency	Deutsche Bank AG 7LTWFZYCINCSX8D621K86....	.09/16/2014	.12/16/2024	.....	....48,642,000	4.025 USD (3.63 GBP)	.....	.....	.....293,309	4,434,000	.....	....5,136,426	.....	....2,523,000	.....	.....	.....733,336	.....	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)	.....	.....	.....542,031	3,986,200	.....	....4,420,411	.....	....2,348,400	.....	.....	.....324,968	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6596#AA4.....	D 1-1.....	Currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54.....	.10/08/2014	.12/20/2029	.....	....19,284,000	4.57 USD (4.07 GBP)	.....	.....	.....131,522	1,600,800	.....	....1,985,392	.....	....1,009,200	.....	.....	.....363,018	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6.....	D 1-1.....	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.06/25/2015	.09/23/2025	.....	....15,750,000	3.89 USD (3.43 GBP)	.....	.....	.....29,190	1,014,000	.....	....1,237,047	.....	....1,014,000	.....	.....	.....247,433	.....	100 / 100.....
Pay Fixed DKK Receive Fixed USD Currency Swap	AFS Bond -- K3752#AH1.....	D 1-1.....	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	.06/09/2015	.08/27/2025	.....	....24,858,757	3.935 USD (2.35 DKK)	.....	.....	.....142,542	843,387	.....	....626,750	.....	....843,387	.....	.....	.....389,046	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G1696#BH8.....	D 1-1.....	Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	.09/16/2015	.11/19/2022	.....	....39,536,000	3.66 USD (1.82 EUR)	.....	.....	.....88,096	1,519,000	.....	....1,555,842	.....	....1,519,000	.....	.....	.....522,493	.....	100 / 100.....
Pay Fixed CAD Receive Fixed USD Currency Swap	AFS Bond -- C7051*AA8.....	D 1-1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.11/20/2015	.12/15/2025	.....	....26,305,900	4.04 USD (3.86 CAD)	.....	.....	.....3,846	1,015,055	.....	....856,461	.....	....1,015,055	.....	.....	.....418,065	.....	100 / 100.....
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- 249030C*6.....	D 1-1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.11/24/2015	.12/11/2025	.....	....24,591,777	3.98 USD (0.86 CHF)	.....	.....	.....42,456	(355,835)	.....	.....(31,148)	.....	.....(355,835)	.....	.....	.....390,608	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 249030C@4.....	D 1-1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.11/24/2015	.12/11/2025	.....	....15,954,000	3.955 USD (2.05 EUR)	.....	.....	.....16,499	(339,000)	.....	.....(163,476)	.....	.....(339,000)	.....	.....	.....253,408	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	7,233,555	64,347,433	XXX	..73,934,134	0	..38,056,030	0	0	9,054,795	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	6,342,610	64,347,433	XXX	..72,465,316	0	..38,056,030	0	0	9,163,874	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69..	.01/29/2008	.01/31/2018	.....	....17,150,000	4.25 USD (USDLIBBBA3 M)	.....	.....	.....680,027	1,080,561	.....	....1,080,561	.....	.....(441,750)	.....	.....	.....124,756	.....	005.....

E18.5

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference 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..	.07/07/2011	.07/11/2026	.....	....12,900,000	USDLIBBBA3 M (3.7803 USD)	.....	.....(450,919)	(1,915,572)	.....	..(1,915,572)	(49,111)	.....	.....	.....	.....209,344	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	.01/29/2008	.01/31/2028	.....	....42,540,000	4.71 USD (USDLIBBBA3 M)	.....	.....1,882,469	10,946,728	.....	..10,946,728	(44,641)	.....	.....	.....	.....744,788	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	UBS AG.....	BFM8T61CT2L1QCEMIK50....	.03/24/2008	.03/26/2018	.....	.....3,400,000	4.1 USD (USDLIBBBA3 M)	.....	.....129,540	215,268	.....	.....215,268	(79,803)	.....	.....	.....	.....25,594	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	.04/21/2008	.04/23/2018	.....	.....3,100,000	USDLIBBBA3 M (4.386 USD)	.....	.....(127,127)	(221,653)	.....	.....(221,653)	79,498	.....	.....	.....	.....23,733	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	.04/21/2008	.04/23/2023	.....	.....8,170,000	USDLIBBBA3 M (4.676 USD)	.....	.....(358,734)	(1,512,047)	.....	..(1,512,047)	68,079	.....	.....	.....	.....111,249	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	.04/21/2008	.04/23/2028	.....	.....3,160,000	USDLIBBBA3 M (4.8 USD)	.....	.....(142,670)	(852,821)	.....	.....(852,821)	4,376	.....	.....	.....	.....55,843	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	.04/21/2008	.04/23/2038	.....	.....2,150,000	4.861 USD (USDLIBBBA3 M)	.....	.....98,381	856,641	.....	.....856,641	17,229	.....	.....	.....	.....51,146	.....	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 (USDLIBBBA3 M)	.....	.....231,817	689,706	.....	.....689,706	41,626	.....	.....	.....	.....113,314	.....	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 (USDLIBBBA3 M)	.....	.....268,653	705,556	.....	.....705,556	69,387	.....	.....	.....	.....141,789	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	CME.....	KJNXBSWZVIXE4NFOL81...	.01/05/2009	.01/07/2024	.....	....16,400,000	USDLIBBBA3 M (3.0792 USD)	.....	.....(458,156)	(1,274,625)	.....	..(1,274,625)	(100,100)	.....	.....	.....	.....233,896	.....	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 (USDLIBBBA3 M)	.....	.....303,411	17,360	.....	.....17,360	(274,294)	.....	.....	.....	.....18,540	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	.02/05/2009	.02/09/2016	.....	.....17,700,000	USDLIBBBA3 M (2.9102 USD)	.....	.....(463,836)	(47,661)	.....	.....(47,661)	424,653	.....	.....	.....	.....29,500	.....	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 (USDLIBBBA3 M)	.....	.....353,334	60,842	.....	.....60,842	(322,545)	.....	.....	.....	.....28,045	.....	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	USDLIBBBA3 M (3.2752 USD)	.....	.....(475,964)	(2,018,745)	.....	..(2,018,745)	(233,215)	.....	.....	.....	.....388,181	.....	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	USDLIBBBA3 M (3.5972 USD)	.....	.....(475,185)	(180,715)	.....	.....(180,715)	425,862	.....	.....	.....	.....47,244	.....	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 (USDLIBBBA3 M)	.....	.....138,219	129,344	.....	.....129,344	(53,234)	.....	.....	.....	.....51,206	.....	005.....

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

E18.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86....	.06/05/2009	.06/09/2016	.....	...8,800,000	USDLIBBBA3 M (3.8433 USD)	.....	.....	.....(312,011)	(123,601)	.....	.....(123,601)	281,694	.....	.....	.....	.....29,425	.....	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	USDLIBBBA3 M (3.4912 USD)	.....	.....	.....(295,017)	(141,991)	.....	.....(141,991)	257,346	.....	.....	.....	.....34,543	.....	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	USDLIBBBA3 M (3.7822 USD)	.....	.....	.....(499,059)	(268,412)	.....	.....(268,412)	435,368	.....	.....	.....	.....56,526	.....	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	USDLIBBBA3 M (3.1582 USD)	.....	.....	.....(222,940)	(132,842)	.....	.....(132,842)	185,596	.....	.....	.....	.....33,144	.....	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 (USDLIBBBA3 M)	.....	.....	.....966,014	588,494	.....	.....588,494	(808,555)	.....	.....	.....	.....139,945	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86....	.01/05/2010	.01/07/2017	.....	...13,100,000	3.4148 USD (USDLIBBBA3 M)	.....	.....	.....409,930	339,585	.....	.....339,585	(321,090)	.....	.....	.....	.....66,672	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	Credit Suisse Intl.. E58DKGMJYYJL N8C3868...	.01/14/2011	.01/18/2026	.....	...47,100,000	3.8717 USD (USDLIBBBA3 M)	.....	.....	.....1,690,186	7,242,569	.....	.....7,242,569	136,666	.....	.....	.....	.....752,024	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	Credit Suisse Intl.. E58DKGMJYYJL N8C3868...	.01/14/2011	.01/18/2031	.....	...31,800,000	4.0647 USD (USDLIBBBA3 M)	.....	.....	.....1,202,518	6,702,755	.....	.....6,702,755	197,551	.....	.....	.....	.....621,311	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.01/19/2011	.01/21/2016	.....	...3,000,000	USDLIBBBA3 M (2.1552 USD)	.....	.....	.....(56,118)	(3,058)	.....	.....(3,058)	50,314	.....	.....	.....	.....3,623	.....	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	USDLIBBBA3 M (2.5313 USD)	.....	.....	.....(170,365)	(17,432)	.....	.....(17,432)	153,639	.....	.....	.....	.....12,667	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86....	.02/07/2011	.02/09/2018	.....	...9,000,000	USDLIBBBA3 M (3.2033 USD)	.....	.....	.....(262,228)	(376,072)	.....	.....(376,072)	138,235	.....	.....	.....	.....65,855	.....	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	USDLIBBBA3 M (2.5692 USD)	.....	.....	.....(3,917,535)	(471,635)	.....	.....(471,635)	...3,529,181	.....	.....	.....	.....310,739	.....	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	USDLIBBBA3 M (3.2032 USD)	.....	.....	.....(1,167,566)	(1,688,372)	.....	.....(1,688,372)	609,847	.....	.....	.....	.....294,749	.....	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	USDLIBBBA3 M (4.1792 USD)	.....	.....	.....(1,932,155)	(9,073,813)	.....	.....(9,073,813)	(37,405)	.....	.....	.....	.....796,665	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86....	.02/14/2011	.02/16/2031	.....	...32,600,000	USDLIBBBA3 M (4.3482 USD)	.....	.....	.....(1,322,464)	(8,080,216)	.....	.....(8,080,216)	(153,518)	.....	.....	.....	.....638,619	.....	005.....

SCHEDULE DB - PART A - SECTION 1

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

E18.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.02/18/2011	.02/22/2016	.....	.....8,600,000	USDLIBBBA3 M (2.4882 USD)	.....	.....	.....(188,501)	(25,552)	.....	.....(25,552)	169,047	.....	.....	.....	.....16,499	.....	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 (USDLIBBBA3 M)	.....	.....	.....228,326	42,160	.....	.....42,160	(200,516)	.....	.....	.....	.....28,443	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.06/01/2011	.06/03/2021	.....	.....8,800,000	3.1067 USD (USDLIBBBA3 M)	.....	.....	.....247,227	608,584	.....	.....608,584	1,715	.....	.....	.....	.....103,215	.....	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	USDLIBBBA3 M (3.0773 USD)	.....	.....	.....(358,230)	(873,864)	.....	.....(873,864)	(5,870)	.....	.....	.....	.....151,762	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	.06/13/2011	.06/15/2016	.....	.....9,600,000	1.8167 USD (USDLIBBBA3 M)	.....	.....	.....145,523	51,138	.....	.....51,138	(113,473)	.....	.....	.....	.....32,693	.....	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	USDLIBBBA3 M (2.0113 USD)	.....	.....	.....(270,799)	(105,518)	.....	.....(105,518)	212,736	.....	.....	.....	.....56,577	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.06/30/2011	.07/05/2018	.....	.....7,900,000	USDLIBBBA3 M (2.6653 USD)	.....	.....	.....(187,928)	(267,022)	.....	.....(267,022)	61,259	.....	.....	.....	.....63,042	.....	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	USDLIBBBA3 M (3.9603 USD)	.....	.....	.....(481,490)	(2,627,985)	.....	.....(2,627,985)	(94,214)	.....	.....	.....	.....259,968	.....	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	USDLIBBBA3 M (4.0903 USD)	.....	.....	.....(369,133)	(2,768,913)	.....	.....(2,768,913)	(125,390)	.....	.....	.....	.....246,826	.....	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	USDLIBBBA3 M (3.2883 USD)	.....	.....	.....(288,336)	(760,363)	.....	.....(760,363)	12,339	.....	.....	.....	.....113,673	.....	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	.....	.....218,530,000	USDLIBBBA3 M (4.0025 USD)	.....	.....	.....(11,439,746)	(58,740,949)	.....	.....(58,740,949)	27,193,630	.....	.....	.....	.....5,561,017	.....	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 (USDLIBBBA3 M)	.....	.....	.....121,623	48,336	.....	.....48,336	(88,962)	.....	.....	.....	.....30,788	.....	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 (USDLIBBBA3 M)	.....	.....	.....277,461	674,773	.....	.....674,773	10,115	.....	.....	.....	.....119,024	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	.08/04/2011	.08/08/2016	.....	.....8,100,000	1.4417 USD (USDLIBBBA3 M)	.....	.....	.....93,360	35,424	.....	.....35,424	(58,941)	.....	.....	.....	.....31,732	.....	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 (USDLIBBBA3 M)	.....	.....	.....50,503	19,352	.....	.....19,352	(31,602)	.....	.....	.....	.....17,315	.....	005.....

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

E18.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference 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	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.08/17/2011	.08/19/2016	.....	....10,900,000	USDLIBBBA3 M (1.1732 USD)	.....	.....	.....(95,768)	(31,885)	.....	.....(31,885)	47,933	.....	.....	.....	.....43,751	.....	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 (USDLIBBBA3 M)	.....	.....	.....124,080	89,936	.....	.....89,936	19,495	.....	.....	.....	.....71,109	.....	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 (USDLIBBBA3 M)	.....	.....	.....227,155	495,949	.....	.....495,949	102,868	.....	.....	.....	.....149,451	.....	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 (USDLIBBBA3 M)	.....	.....	.....128,207	114,441	.....	.....114,441	8,337	.....	.....	.....	.....67,266	.....	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 (USDLIBBBA3 M)	.....	.....	.....104,044	32,582	.....	.....32,582	(45,571)	.....	.....	.....	.....53,825	.....	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 (USDLIBBBA3 M)	.....	.....	.....78,126	23,402	.....	.....23,402	(32,245)	.....	.....	.....	.....41,569	.....	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 (USDLIBBBA3 M)	.....	.....	.....111,917	52,625	.....	.....52,625	(48,380)	.....	.....	.....	.....51,050	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54....	.02/01/2010	.02/03/2017	.....	....8,300,000	3.2767 USD (USDLIBBBA3 M)	.....	.....	.....248,194	215,018	.....	.....215,018	(187,448)	.....	.....	.....	.....43,745	.....	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	USDLIBBBA3 M (1.3592 USD)	.....	.....	.....(113,663)	(54,114)	.....	.....(54,114)	48,978	.....	.....	.....	.....51,993	.....	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	USDLIBBBA3 M (4.2452 USD)	.....	.....	.....(102,795)	(462,180)	.....	.....(462,180)	3,134	.....	.....	.....	.....39,568	.....	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 (USDLIBBBA3 M)	.....	.....	.....200,232	209,272	.....	.....209,272	(126,929)	.....	.....	.....	.....47,142	.....	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 (USDLIBBBA3 M)	.....	.....	.....221,294	225,086	.....	.....225,086	(126,669)	.....	.....	.....	.....59,893	.....	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 (USDLIBBBA3 M)	.....	.....	.....278,871	982,180	.....	.....982,180	49,649	.....	.....	.....	.....138,177	.....	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 (USDLIBBBA3 M)	.....	.....	.....260,572	1,163,087	.....	.....1,163,087	69,027	.....	.....	.....	.....151,517	.....	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 (USDLIBBBA3 M)	.....	.....	.....181,121	1,102,209	.....	.....1,102,209	72,039	.....	.....	.....	.....132,131	.....	005.....

SCHEDULE DB - PART A - SECTION 1

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

E18.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference 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	CME..... KJNXBSWZV/IKEX4NFOL81...	.02/09/2012	.02/13/2022	.....	....4,000,000	2.1188 USD (USDLIBBBA3 M)	.....	.....	.....73,106	61,575	.....	.....61,575	44,344	.....	.....	.....	.....49,844	.....	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 (USDLIBBBA3 M)	.....	.....	.....110,124	34,155	.....	.....34,155	50,608	.....	.....	.....	.....76,617	.....	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 (USDLIBBBA3 M)	.....	.....	.....165,414	113,629	.....	.....113,629	106,119	.....	.....	.....	.....116,422	.....	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 (USDLIBBBA3 M)	.....	.....	.....85,391	(1,128)	.....	.....(1,128)	29,462	.....	.....	.....	.....76,007	.....	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 (USDLIBBBA3 M)	.....	.....	.....199,575	39,722	.....	.....39,722	160,821	.....	.....	.....	.....155,660	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	Citibank NA..... E57ODZWZ7F32TWEFA76...	.03/28/2013	.04/03/2020	.....	....10,400,000	USDLIBBBA3 M (1.4482 USD)	.....	.....	.....(120,805)	81,275	.....	.....81,275	(108,999)	.....	.....	.....	.....108,073	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.08/16/2013	.08/20/2020	.....	....9,500,000	USDLIBBBA3 M (2.4192 USD)	.....	.....	.....(201,766)	(313,915)	.....	.....(313,915)	(32,857)	.....	.....	.....	.....103,038	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.11/01/2013	.11/05/2023	.....	....6,400,000	USDLIBBBA3 M (2.758 USD)	.....	.....	.....(158,123)	(344,314)	.....	.....(344,314)	(55,067)	.....	.....	.....	.....90,289	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.11/01/2013	.11/05/2033	.....	....8,300,000	USDLIBBBA3 M (3.493 USD)	.....	.....	.....(266,071)	(1,220,230)	.....	.....(1,220,230)	(95,734)	.....	.....	.....	.....176,599	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.11/01/2013	.11/05/2016	.....	....8,000,000	0.713 USD (USDLIBBBA3 M)	.....	.....	.....34,054	(5,913)	.....	.....(5,913)	10,538	.....	.....	.....	.....37,118	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.11/01/2013	.11/05/2043	.....	....5,500,000	3.654 USD (USDLIBBBA3 M)	.....	.....	.....185,167	1,161,973	.....	.....1,161,973	84,867	.....	.....	.....	.....146,172	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.11/01/2013	.11/05/2018	.....	....4,900,000	1.5 USD (USDLIBBBA3 M)	.....	.....	.....59,421	17,005	.....	.....17,005	26,145	.....	.....	.....	.....41,642	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.11/01/2013	.11/05/2020	.....	....13,900,000	USDLIBBBA3 M (2.145 USD)	.....	.....	.....(258,217)	(284,222)	.....	.....(284,222)	(95,124)	.....	.....	.....	.....154,150	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.08/12/2015	.08/14/2035	.....	....12,000,000	2.535 USD (USDLIBBBA3 M)	.....	.....	.....100,529	24,288	.....	.....24,288	24,288	.....	.....	.....	.....267,694	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.08/26/2015	.08/28/2045	.....	....8,000,000	2.6575 USD (USDLIBBBA3 M)	.....	.....	.....62,953	73,474	.....	.....73,474	73,474	.....	.....	.....	.....219,423	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZV/IKEX4NFOL81...	.11/05/2015	.11/09/2025	.....	....78,000,000	2.1215 USD (USDLIBBBA3 M)	.....	.....	.....199,531	(353,102)	.....	.....(353,102)	(353,102)	.....	.....	.....	.....1,224,982	.....	005.....

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZVIKEX4NFOL81...	.11/05/2015	.11/09/2017	.....	...10,000,000	USDLIBBBA3 M (0.9075 USD)	.....	.....	.....(8,045)	38,733	.....	.....38,733	38,733	.....	.....	.....	.....68,196	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZVIKEX4NFOL81...	.11/05/2015	.11/09/2020	.....	...19,000,000	USDLIBBBA3 M (1.577 USD)	.....	.....	.....(33,660)	115,020	.....	.....115,020	115,020	.....	.....	.....	.....209,496	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZVIKEX4NFOL81...	.11/05/2015	.11/09/2025	.....	...78,000,000	2.124 USD (USDLIBBBA3 M)	.....	.....	.....199,813	(335,626)	.....	.....(335,626)	(335,626)	.....	.....	.....	.....1,224,982	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZVIKEX4NFOL81...	.11/05/2015	.11/09/2025	.....	...78,000,000	2.126 USD (USDLIBBBA3 M)	.....	.....	.....200,038	(321,646)	.....	.....(321,646)	(321,646)	.....	.....	.....	.....1,224,982	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZVIKEX4NFOL81...	.11/12/2015	.11/16/2020	.....	...106,000,000	2.2215 USD (USDLIBBBA3 M)	.....	.....	.....252,647	465,560	.....	.....465,560	465,560	.....	.....	.....	.....1,171,071	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZVIKEX4NFOL81...	.11/12/2015	.11/16/2025	.....	...27,000,000	USDLIBBBA3 M (1.672 USD)	.....	.....	.....(43,955)	44,758	.....	.....44,758	44,758	.....	.....	.....	.....424,444	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZVIKEX4NFOL81...	.11/12/2015	.11/16/2017	.....	...106,000,000	2.2185 USD (USDLIBBBA3 M)	.....	.....	.....244,975	437,011	.....	.....437,011	437,011	.....	.....	.....	.....726,593	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZVIKEX4NFOL81...	.11/12/2015	.11/16/2025	.....	...106,000,000	2.2215 USD (USDLIBBBA3 M)	.....	.....	.....245,372	465,560	.....	.....465,560	465,560	.....	.....	.....	.....1,666,336	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Market Risk Capital.....	N/A.....	Interest	CME..... KJNXBSWZVIKEX4NFOL81...	.11/12/2015	.11/16/2025	.....	...15,000,000	USDLIBBBA3 M (0.9735 USD)	.....	.....	.....(11,322)	41,119	.....	.....41,119	41,119	.....	.....	.....	.....235,802	.....	005.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(14,007,961)	(59,323,906)	XXX	(59,323,906)	..31,803,248	0	0	0	...24,225,071	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Purchased Protection on Weyerhaeuser Co	962166AS3.....	N/A.....	Credit	Barclays Bank PLC G5GSEF7VJP5IYOUK5573....	.12/18/2008	.12/20/2018	.....	.....2,000,000	(2.1 USD).....	.....	.....	.....(42,583)	(90,420)	.....	.....(90,420)	8,780	.....	.....	.....	.....	2.....	006.....
0929999. Total-Swaps-Hedging Other-Credit Default.....										0	0	(42,583)	(90,420)	XXX	(90,420)	8,780	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Total Return																						
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	.....	...77,265,600	USDLIBBBA1 M (BarCap US Agg)	.....	.....	.....193,619	249,600	.....	.....249,600	387,600	.....	.....	.....	.....45,529	.....	003.....
0949999. Total-Swaps-Hedging Other-Total Return.....										0	0	193,619	249,600	XXX	249,600	387,600	0	0	0	45,529	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										0	0	(13,856,926)	(59,164,726)	XXX	(59,164,726)	..32,199,628	0	0	0	...24,270,600	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										0	0	(14,898,906)	(59,323,906)	XXX	(60,792,723)	..31,803,248	0	0	0	...24,334,151	XXX	XXX
1169999. Total-Swaps-Credit Default.....										0	0	(42,583)	(90,420)	XXX	(90,420)	8,780	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										0	0	7,233,555	64,347,433	XXX	..73,934,134	0	..38,056,030	0	0	9,054,795	XXX	XXX
1189999. Total-Swaps-Total Return.....										0	0	193,619	249,600	XXX	249,600	387,600	0	0	0	45,529	XXX	XXX
1209999. Total-Swaps.....										0	0	(7,514,316)	5,182,707	XXX	..13,300,590	..32,199,628	..38,056,030	0	0	...33,434,475	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	6,342,610	64,347,433	XXX	..72,465,316	0	..38,056,030	0	0	9,163,874	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1409999. Total-Hedging Other.....										..563,043,413	5,604,891	..(13,856,926)	330,087,164	XXX	330,087,164	..30,518,737	0	0	0	24,270,600	XXX	XXX
1449999. TOTAL.....										..563,043,413	5,604,891	(7,514,316)	394,434,597	XXX	402,552,480	..30,518,737	..38,056,030	0	0	33,434,475	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION INCOME GENERATION
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	04/08/2005.	03/31/2015.	03/31/2015.	Expiration.		269,716	844.5000	7,229						7,222			(7,229)			003.....
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	10/12/2005.	09/30/2015.	09/30/2015.	Expiration.		5,147,250	854.8800	396,050						378,951			(396,050)			003.....
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	10/12/2005.	09/30/2015.	09/30/2015.	Expiration.		6,172,582	..1,097.9600	240,260						237,419			(240,260)			003.....
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	04/11/2005.	03/31/2015.	03/31/2015.	Expiration.		3,599,543	..1,366.6000	259,062						256,240			(259,062)			003.....
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	04/11/2005.	03/31/2015.	03/31/2015.	Expiration.		4,148,870	..1,289.1000	264,123						262,036			(264,123)			003.....
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	04/11/2005.	03/31/2015.	03/31/2015.	Expiration.		4,051,809	..1,056.5000	171,714						171,290			(171,714)			003.....
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	04/11/2005.	03/31/2015.	03/31/2015.	Expiration.		7,510,922	842.7000	205,090						205,082			(205,090)			003.....
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	04/11/2005.	03/31/2015.	03/31/2015.	Expiration.		20,651	..1,366.6000	1,486						1,470			(1,486)			003.....
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	04/11/2005.	03/31/2015.	03/31/2015.	Expiration.		35,107	..1,289.1000	2,235						2,217			(2,235)			003.....
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	04/11/2005.	03/31/2015.	03/31/2015.	Expiration.		33,042	..1,056.5000	1,400						1,398			(1,400)			003.....
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	04/11/2005.	03/31/2015.	03/31/2015.	Expiration.		30,977	842.7000	846						846			(846)			003.....
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	07/15/2005.	06/30/2015.	06/30/2015.	Expiration.		..10,298,079	859.9700	340,868						340,248			(340,868)			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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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)
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	07/15/2005.	06/30/2015.	06/30/2015.	Expiration.	.....	...5,485,658	..1,078.1700	272,987	.....	.....	.....	.....	.....	.....269,394	.....	.....	.....(272,987)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	07/15/2005.	06/30/2015.	06/30/2015.	Expiration.	.....	...5,382,648	..1,324.0400	398,103	.....	.....	.....	.....	.....	.....386,869	.....	.....	.....(398,103)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	07/15/2005.	06/30/2015.	06/30/2015.	Expiration.	.....	...4,757,840	..1,376.9800	380,863	.....	.....	.....	.....	.....	.....368,353	.....	.....	.....(380,863)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	07/15/2005.	06/30/2015.	06/30/2015.	Expiration.	.....	...4,749,306	862.4700	159,671	.....	.....	.....	.....	.....	.....158,971	.....	.....	.....(159,671)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	07/15/2005.	06/30/2015.	06/30/2015.	Expiration.	.....	...4,054,983	..1,130.4700	230,815	.....	.....	.....	.....	.....	.....226,201	.....	.....	.....(230,815)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2008.	06/30/2015.	06/30/2015.	Expiration.	.....	...6,166,858	..1,492.1900	586,408	.....	.....	.....	.....	.....	.....570,133	.....	.....	.....(586,408)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2008.	06/30/2015.	06/30/2015.	Expiration.	.....	..10,089,661	..1,437.3000	908,205	.....	.....	.....	.....	.....	.....891,520	.....	.....	.....(908,205)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	07/15/2008.	06/30/2015.	06/30/2015.	Expiration.	.....	...6,689,291	..1,413.6300	719,681	.....	.....	.....	.....	.....	.....710,798	.....	.....	.....(719,681)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	07/15/2008.	06/30/2015.	06/30/2015.	Expiration.	.....	...7,434,212	..1,493.1500	925,305	.....	.....	.....	.....	.....	.....904,543	.....	.....	.....(925,305)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005.	09/30/2015.	09/30/2015.	Expiration.	.....	...4,999,709	875.7500	245,320	.....	.....	.....	.....	.....	.....237,944	.....	.....	.....(245,320)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005.	09/30/2015.	09/30/2015.	Expiration.	.....	...9,995,288	..1,380.6200	337,203	.....	.....	.....	.....	.....	.....335,120	.....	.....	.....(337,203)	.....	.....	003.....
	Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	N/A.....	Equity/In dex	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005.	09/30/2015.	09/30/2015.	Expiration.	.....	...5,332,197	..1,463.0300	406,407	.....	.....	.....	.....	.....	.....378,872	.....	.....	.....(406,407)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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)
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/12/2005.	09/30/2015.	09/30/2015.	Expiration.	.....	...4,330,603	..1,264.3900	375,782	.....	.....	.....	.....	.....	.....345,412	.....	.....	....(375,782)	.....	.....	003.....
Equity Basket Options PUT - Sellback Options SAPINDE\$X	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	05/12/2014.	04/13/2015.	04/13/2015.	Expiration.	.....	260,137,897	..1,745.0000	8,666,209	.....	.....143	.....	.....	.....	.....6,529,499	.....	.....	..(8,666,066)	.....	.....	003.....
Equity Basket Options PUT - Moderate Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRM DCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Merrill Lynch Intl...	GGDZP1UYGU9STUHRDP4	04/07/2008.	03/31/2015.	03/31/2015.	Expiration.	.....	..16,019,727	..1,427.2500	1,433,337	.....	.....	.....	.....	.....	.....1,431,967	.....	.....	..(1,433,337)	.....	.....	003.....
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE,LBUSTRUU, RU20INTR;SPTR;SPTRM DCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	02/02/2010.	12/31/2015.	12/31/2015.	Expiration.	.....	..17,375,581	..1,135.8500	1,374,535	.....	.....	.....	.....	.....	.....1,364,914	.....	.....	..(1,374,535)	.....	.....	003.....
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE,LBUSTRUU, RU20INTR;SPTR;SPTRM DCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	02/02/2010.	12/31/2015.	12/31/2015.	Expiration.	.....	..25,083,525	..1,021.7400	1,432,956	.....	.....	.....	.....	.....	.....1,428,449	.....	.....	..(1,432,956)	.....	.....	003.....
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRM DCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Merrill Lynch Intl...	GGDZP1UYGU9STUHRDP4	04/07/2008.	03/31/2015.	03/31/2015.	Expiration.	.....	..26,954,094	..1,438.0800	2,718,176	.....	.....	.....	.....	.....	.....2,709,513	.....	.....	..(2,718,176)	.....	.....	003.....
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRM DCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	05/16/2008.	03/31/2015.	03/31/2015.	Expiration.	.....	..27,525,026	..1,428.0100	2,362,610	.....	.....	.....	.....	.....	.....2,354,481	.....	.....	..(2,362,610)	.....	.....	003.....
Equity Basket Options PUT - Balanced Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRM DCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	05/16/2008.	03/31/2015.	03/31/2015.	Expiration.	.....	...9,811,334	..1,386.2800	554,193	.....	.....	.....	.....	.....	.....554,138	.....	.....	....(554,193)	.....	.....	003.....
Equity Basket Options PUT - Balanced Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRM DCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	05/16/2008.	03/31/2015.	03/31/2015.	Expiration.	.....	...6,711,090	..1,445.8100	446,030	.....	.....	.....	.....	.....	.....445,683	.....	.....	....(446,030)	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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)
.....																									
.....																									
.....																									
0309999. Total-Purchased Options-Other-Put Options.....													...45,595,911	0	143	0	0	XXX	..43,149,233	0	0	(45,595,768)	0	0	XXX
0359999. Total-Purchased Options-Other.....													...51,452,048	0	...5,999,697	0	0	XXX	..42,668,997	0	0	(45,452,351)	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....													...5,856,137	0	...5,999,554	0	0	XXX	(480,236)	0	0	...143,417	0	0	XXX
0379999. Total-Purchased Options-Put Options.....													...45,595,911	0	143	0	0	XXX	..43,149,233	0	0	(45,595,768)	0	0	XXX
0429999. Total-Purchased Options.....													...51,452,048	0	...5,999,697	0	0	XXX	..42,668,997	0	0	(45,452,351)	0	0	XXX

Swaps - Hedging Effective - Interest Rate

Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3..	D 1-1.....	Currency	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	05/05/2005.	05/05/2015.	05/05/2015.	Maturity....	.....	...2,000,000	5.5 USD (AUBBBLBO 6M)	.....	.....	.....	.....14,388	.....	.....	.....	.....121,723	.....	.....	.....	.....	100 / 100.....
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3..	D 1-1.....	Currency	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	05/05/2005.	05/05/2015.	05/05/2015.	Maturity....	.....	...2,294,000	5.5 USD (AUBBBLBO 6M)	.....	.....	.....	.....16,503	.....	.....	.....	.....139,617	.....	.....	.....	.....	100 / 100.....
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3..	D 1-1.....	Currency	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	05/05/2005.	05/05/2015.	05/05/2015.	Maturity....	.....	...2,311,800	5.5 USD (AUBBBLBO 6M)	.....	.....	.....	.....16,631	.....	.....	.....	.....140,700	.....	.....	.....	.....	100 / 100.....
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3..	D 1-1.....	Currency	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	05/05/2005.	05/05/2015.	05/05/2015.	Maturity....	.....	...2,311,800	5.5 USD (AUBBBLBO 6M)	.....	.....	.....	.....16,631	.....	.....	.....	.....140,700	.....	.....	.....	.....	100 / 100.....
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3..	D 1-1.....	Currency	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	05/05/2005.	05/05/2015.	05/05/2015.	Maturity....	.....	...1,082,400	5.5 USD (AUBBBLBO 6M)	.....	.....	.....	.....7,787	.....	.....	.....	.....65,877	.....	.....	.....	.....	100 / 100.....
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3..	D 1-1.....	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/18/2002.	09/05/2015.	09/05/2015.	Maturity....	.....	...3,000,000	(6.1) 1 Month Libor	.....	.....	.....	.....(6,651)	.....	.....	.....	.....79,839	.....	.....	.....	.....	100 / 100.....
.....																									
.....																									
0859999. Total-Swaps-Hedging Effective-Interest Rate.....													0	0	0	65,289	0	XXX	0	688,456	0	0	0	0	XXX
0909999. Total-Swaps-Hedging Effective.....													0	0	0	65,289	0	XXX	0	688,456	0	0	0	0	XXX

Swaps - Hedging Other - Interest Rate

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.	01/04/2015.	Maturity....	.....	...16,300,000	USDLIBBBA 3M (2.9333 USD)	.....	.....	.....	.....(4,894)	.....	.....	.....	.....4,891	.....	.....	.....	.....	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.	01/04/2015.	Maturity....	.....	...6,800,000	USDLIBBBA 3M (0.3932 USD)	.....	.....	.....	.....(122)	.....	.....	.....	.....122	.....	.....	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Credit Suisse Intl.	E58DKGMJYYJLN8C3868	01/04/2012.	01/06/2015.	01/06/2015.	Maturity....		..16,900,000	USDLIBBBA 3M (0.8342 USD)				(1,415)			1,414						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.	01/07/2015.	Maturity....		..15,500,000	2.8538 USD (USDLIBBBA 3M)				6,774			(6,770)						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.	01/07/2015.	Maturity....		..36,000,000	2.8538 USD (USDLIBBBA 3M)				15,733			(15,724)						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.	01/13/2015.	Maturity....		...8,700,000	USDLIBBBA 3M (2.8502 USD)				(7,581)			7,593						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.	01/13/2015.	Maturity....		...8,700,000	USDLIBBBA 3M (2.8502 USD)			0	(7,581)			7,593			0			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	01/14/2013.	01/16/2015.	01/16/2015.	Maturity....		...8,400,000	USDLIBBBA 3M (0.3812 USD)				(532)			532						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.	01/22/2015.	Maturity....		..13,200,000	USDLIBBBA 3M (0.3972 USD)				(1,271)			1,270						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.	01/23/2015.	Maturity....		..13,800,000	USDLIBBBA 3M (0.6932 USD)				(3,901)			3,898						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.	01/26/2015.	Maturity....		..16,700,000	2.6608 USD (USDLIBBBA 3M)				28,149			(28,126)						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TBTDW3U6	01/29/2008.	01/31/2015.	01/31/2015.	Maturity....		..82,340,000	3.895 USD (USDLIBBBA 3M)				242,925			(242,724)						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.	02/05/2015.	Maturity....		..12,200,000	USDLIBBBA 3M (0.4252 USD)				(2,143)			2,140						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.	02/06/2015.	Maturity....		..13,900,000	USDLIBBBA 3M (0.5682 USD)				(4,456)			4,451						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	02/04/2013.	02/06/2015.	02/06/2015.	Maturity....		..60,000,000	USDLIBBBA 3M (0.4212 USD)				(10,659)			10,644						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.	02/06/2015.	Maturity....		..51,800,000	USDLIBBBA 3M (0.4192 USD)				(9,102)			9,089						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.	02/09/2015.	Maturity....		..27,500,000	2.5728 USD (USDLIBBBA 3M)				67,783			(67,719)						005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	02/13/2015.	Maturity....	.....	...9,600,000	USDLIBBBA 3M (0.6462 USD)	.....	.....	.....2	(4,565)	.....	.....	.....4,559	.....	.....	.....2	.....	.....	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.	02/16/2015.	Maturity....	.....	...8,300,000	USDLIBBBA 3M (2.6672 USD)	.....	.....	.....	.....(25,772)	.....	.....	.....25,733	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	02/15/2013.	02/19/2015.	02/19/2015.	Maturity....	.....	153,500,000	USDLIBBBA 3M (0.4242 USD)	.....	.....	.....	.....(38,379)	.....	.....	.....38,262	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/19/2008.	02/21/2015.	02/21/2015.	Maturity....	.....	...14,320,000	USDLIBBBA 3M (4.161 USD)	.....	.....	.....	.....(81,208)	.....	.....	.....81,090	.....	.....	.....	.....	.....	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.	02/23/2015.	Maturity....	.....	...12,500,000	USDLIBBBA 3M (2.8112 USD)	.....	.....	.....	.....(46,472)	.....	.....	.....46,454	.....	.....	.....	.....	.....	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.	02/23/2015.	Maturity....	.....	...13,200,000	USDLIBBBA 3M (2.8112 USD)	.....	.....	.....	.....(49,074)	.....	.....	.....49,055	.....	.....	.....	.....	.....	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.	03/01/2015.	Maturity....	.....	...9,600,000	USDLIBBBA 3M (0.6822 USD)	.....	.....	.....	.....(7,376)	.....	.....	.....7,350	.....	.....	.....	.....	.....	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.	03/01/2015.	Maturity....	.....	...4,800,000	2.585 USD (USDLIBBBA 3M)	.....	.....	.....	.....19,156	.....	.....	.....(19,134)	.....	.....	.....	.....	.....	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.	03/06/2015.	Maturity....	.....	...8,700,000	USDLIBBBA 3M (0.3722 USD)	.....	.....	.....	.....(2,207)	.....	.....	.....2,202	.....	.....	.....	.....	.....	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.	03/09/2015.	Maturity....	.....	...6,400,000	USDLIBBBA 3M (2.6123 USD)	.....	.....	.....	.....(28,774)	.....	.....	.....28,740	.....	.....	.....	.....	.....	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.	03/09/2015.	Maturity....	.....	...10,200,000	0.6758 USD (USDLIBBBA 3M)	.....	.....	.....	.....8,548	.....	.....	.....(8,536)	.....	.....	.....	.....	.....	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.	03/12/2015.	Maturity....	.....	...7,400,000	USDLIBBBA 3M (2.6292 USD)	.....	.....	.....	.....(34,920)	.....	.....	.....34,893	.....	.....	.....	.....	.....	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.	03/12/2015.	Maturity....	.....	...10,700,000	USDLIBBBA 3M (2.6292 USD)	.....	.....	.....	.....(50,492)	.....	.....	.....50,454	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	03/12/2013.	03/14/2015.	03/14/2015.	Maturity....	.....	...15,000,000	0.3928 USD (USDLIBBBA 3M)	.....	.....	.....	.....4,857	.....	.....	.....(4,868)	.....	.....	.....	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.7

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Bond Portfolio Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868	03/18/2005.	03/15/2015.	03/15/2015.	Maturity....		...3,000,000	4.925 USD (USDLIBBBA 1M)				...59,493			(29,274)						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.	03/16/2015.	Maturity....		..16,000,000	USDLIBBBA 3M (0.8162 USD)				(48,966)			19,267						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.	03/19/2015.	Maturity....		...9,700,000	0.8228 USD (USDLIBBBA 3M)				12,202			(12,242)						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.	03/21/2015.	Maturity....		100,000,000	USDLIBBBA 3M (0.4092 USD)				(37,609)			37,925						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.	03/22/2015.	Maturity....		...9,500,000	USDLIBBBA 3M (2.5993 USD)				(50,964)			50,938						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	03/24/2008.	03/26/2015.	03/26/2015.	Maturity....		...5,000,000	USDLIBBBA 3M (3.785 USD)				(41,812)			41,656						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.	03/30/2015.	Maturity....		..10,200,000	USDLIBBBA 3M (2.7062 USD)				(61,843)			61,815						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTX036O1TB7DW3U6	03/31/2008.	04/02/2015.	04/02/2015.	Maturity....		..31,890,000	3.692 USD (USDLIBBBA 3M)				277,061			(276,718)						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.	04/03/2015.	Maturity....		..17,000,000	USDLIBBBA 3M (0.4222 USD)				(7,596)			7,597						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	04/01/2013.	04/03/2015.	04/03/2015.	Maturity....		..10,000,000	0.4098 USD (USDLIBBBA 3M)				4,138			(4,138)						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.	04/07/2015.	Maturity....		...3,900,000	USDLIBBBA 3M (2.8903 USD)				(27,436)			27,382						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/05/2010.	04/07/2015.	04/07/2015.	Maturity....		...8,300,000	USDLIBBBA 3M (2.8903 USD)				(58,389)			58,275						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.	04/09/2015.	Maturity....		...8,600,000	USDLIBBBA 3M (0.3752 USD)				(2,922)			2,768						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.	04/12/2015.	Maturity....		..11,400,000	0.7158 USD (USDLIBBBA 3M)				15,032			(14,687)						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.	04/12/2015.	Maturity....		..10,000,000	0.3748 USD (USDLIBBBA 3M)				3,524			(3,234)						005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.8

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	04/11/2013.	04/15/2015.	04/15/2015.	Maturity....		..20,100,000	0.3678 USD (USDLIBBBA 3M)				6,800			(6,121)						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.	04/16/2015.	Maturity....		...5,700,000	USDLIBBBA 3M (2.7072 USD)				(40,849)			40,586						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	04/15/2013.	04/17/2015.	04/17/2015.	Maturity....		...8,200,000	USDLIBBBA 3M (0.3642 USD)				(2,721)			2,387						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	04/15/2013.	04/17/2015.	04/17/2015.	Maturity....		..10,000,000	USDLIBBBA 3M (0.3662 USD)				(3,378)			2,969						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.	04/20/2015.	Maturity....		...8,500,000	USDLIBBBA 3M (2.6303 USD)				(61,206)			60,778						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.	04/25/2015.	Maturity....		...8,100,000	0.3628 USD (USDLIBBBA 3M)				2,911			(2,419)						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2013.	04/29/2015.	04/29/2015.	Maturity....		..10,000,000	0.3608 USD (USDLIBBBA 3M)				3,702			(2,929)						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.	04/30/2015.	Maturity....		...8,200,000	2.6768 USD (USDLIBBBA 3M)				65,800			(65,104)						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/26/2013.	04/30/2015.	04/30/2015.	Maturity....		..30,000,000	0.3608 USD (USDLIBBBA 3M)				11,063			(8,807)						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/30/2013.	05/02/2015.	05/02/2015.	Maturity....		..10,000,000	USDLIBBBA 3M (0.3422 USD)				(3,215)			2,361						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/30/2013.	05/02/2015.	05/02/2015.	Maturity....		..10,000,000	0.3438 USD (USDLIBBBA 3M)				3,270			(2,416)						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.	05/05/2015.	Maturity....		...8,400,000	2.6177 USD (USDLIBBBA 3M)				68,544			(67,702)						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.	05/07/2015.	Maturity....		...9,900,000	2.5418 USD (USDLIBBBA 3M)				79,460			(78,532)						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.	05/07/2015.	Maturity....		..17,300,000	2.5418 USD (USDLIBBBA 3M)			(0)	138,854			(137,233)			(0)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/03/2013.	05/08/2015.	05/08/2015.	Maturity....		..10,000,000	USDLIBBBA 3M (0.3522 USD)				(3,656)			2,807						005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/07/2013.	05/09/2015.	05/09/2015.	Maturity....		..10,000,000	0.3618 USD (USDLIBBBA 3M)				4,082			(3,205)						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.	05/10/2015.	Maturity....		...9,900,000	2.4507 USD (USDLIBBBA 3M)				78,739			(77,773)						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.	05/11/2015.	Maturity....		..11,900,000	2.4457 USD (USDLIBBBA 3M)				94,329			(93,274)						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.	05/12/2015.	Maturity....		4,400,000	USDLIBBBA 3M (2.5102 USD)				(36,184)			35,791						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/09/2013.	05/13/2015.	05/13/2015.	Maturity....		..10,000,000	0.3548 USD (USDLIBBBA 3M)			(3)	3,844			(3,048)			(3)			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.	05/14/2015.	Maturity....		...7,100,000	USDLIBBBA 3M (4.0475 USD)				(99,646)			98,971						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2013.	05/16/2015.	05/16/2015.	Maturity....		..10,000,000	0.3788 USD (USDLIBBBA 3M)				4,958			(4,130)						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2013.	05/17/2015.	05/17/2015.	Maturity....		..10,000,000	0.3798 USD (USDLIBBBA 3M)				4,996			(4,168)						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.	05/21/2015.	Maturity....		..12,800,000	USDLIBBBA 3M (4.1562 USD)				(194,453)			193,347						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/21/2013.	05/23/2015.	05/23/2015.	Maturity....		..15,000,000	USDLIBBBA 3M (0.3892 USD)				(8,347)			7,347						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/21/2013.	05/23/2015.	05/23/2015.	Maturity....		..15,000,000	0.3878 USD (USDLIBBBA 3M)				8,262			(7,263)						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.	05/25/2015.	Maturity....		..15,900,000	2.2297 USD (USDLIBBBA 3M)				126,739			(125,521)						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.	05/25/2015.	Maturity....		..23,000,000	2.2297 USD (USDLIBBBA 3M)				183,333			(181,571)						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.	06/02/2015.	Maturity....		...7,300,000	USDLIBBBA 3M (2.4433 USD)				(67,090)			66,524						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.	06/02/2015.	Maturity....		..12,900,000	USDLIBBBA 3M (2.4433 USD)				(118,556)			117,557						005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Annuity Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868	06/07/2010.	06/09/2015.	06/09/2015.	Maturity....		...8,600,000	2.3528 USD (USDLIBBBA 3M)				79,241			(78,642)						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.	06/10/2015.	Maturity....		...7,200,000	2.3328 USD (USDLIBBBA 3M)				66,083			(65,631)						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/11/2010.	06/15/2015.	06/15/2015.	Maturity....		...6,700,000	USDLIBBBA 3M (2.3633 USD)				(64,237)			63,918						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/11/2010.	06/15/2015.	06/15/2015.	Maturity....		..11,200,000	USDLIBBBA 3M (2.3633 USD)				(107,381)			106,848						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.	06/18/2015.	Maturity....		...9,300,000	USDLIBBBA 3M (2.3332 USD)				(89,475)			88,973						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	06/16/2008.	06/18/2015.	06/18/2015.	Maturity....		...9,900,000	4.8038 USD (USDLIBBBA 3M)				208,709			(208,025)						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	06/16/2010.	06/18/2015.	06/18/2015.	Maturity....		..12,200,000	USDLIBBBA 3M (2.3332 USD)				(117,375)			116,717			(0)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/18/2013.	06/20/2015.	06/20/2015.	Maturity....		...9,900,000	0.4378 USD (USDLIBBBA 3M)				8,300			(7,751)						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.	06/28/2015.	Maturity....		..16,700,000	2.1738 USD (USDLIBBBA 3M)				157,576			(155,960)						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.	06/28/2015.	Maturity....		..19,600,000	2.1738 USD (USDLIBBBA 3M)				184,939			(183,043)						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.	07/01/2015.	Maturity....		..15,100,000	2.0578 USD (USDLIBBBA 3M)			(0)	135,274			(133,816)			(0)			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.	07/01/2015.	Maturity....		..19,200,000	2.0578 USD (USDLIBBBA 3M)			(0)	172,005			(170,150)			(0)			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.	07/02/2015.	Maturity....		...8,600,000	2.0578 USD (USDLIBBBA 1M)				77,548			(76,607)						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.	07/02/2015.	Maturity....		...7,300,000	2.0587 USD (USDLIBBBA 3M)				65,859			(65,060)						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.	07/02/2015.	Maturity....		..12,300,000	2.0578 USD (USDLIBBBA 1M)				110,912			(109,565)						005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/28/2013.	07/02/2015.	07/02/2015.	Maturity....		..31,100,000	0.5178 USD (USDLIBBBA 3M)				39,636			(36,567)						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/28/2013.	07/02/2015.	07/02/2015.	Maturity....		..31,100,000	0.5148 USD (USDLIBBBA 3M)				39,167			(36,098)						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.	07/03/2015.	Maturity....		9,000,000	USDLIBBBA 3M (0.6382 USD)				(17,313)			16,249						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.	07/03/2015.	Maturity....		6,900,000	USDLIBBBA 3M (0.6312 USD)				(12,818)			12,210						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYJLN8C3868	07/01/2010.	07/06/2015.	07/06/2015.	Maturity....		..27,700,000	USDLIBBBA 3M (2.0713 USD)				(257,308)			253,814						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTTX036O1TB7DW3U6	07/02/2008.	07/07/2015.	07/07/2015.	Maturity....		..14,600,000	4.4858 USD (USDLIBBBA 3M)				318,567			(316,322)						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/11/2013.	07/15/2015.	07/15/2015.	Maturity....		..40,000,000	0.5058 USD (USDLIBBBA 3M)				52,223			(45,254)						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	07/14/2010.	07/16/2015.	07/16/2015.	Maturity....		..15,100,000	USDLIBBBA 3M (2.1052 USD)				(150,655)			147,715						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.	07/16/2015.	Maturity....		..33,000,000	USDLIBBBA 3M (2.1052 USD)				(329,247)			322,821						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/16/2010.	07/20/2015.	07/20/2015.	Maturity....		7,400,000	1.9148 USD (USDLIBBBA 3M)				67,532			(65,938)						005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/23/2013.	07/25/2015.	07/25/2015.	Maturity....		..15,000,000	USDLIBBBA 3M (0.4902 USD)				(19,410)			15,729						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/23/2013.	07/25/2015.	07/25/2015.	Maturity....		..30,000,000	0.4908 USD (USDLIBBBA 3M)				38,923			(31,561)						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.	07/31/2015.	Maturity....		..11,100,000	USDLIBBBA 3M (0.5222 USD)				(16,616)			13,586						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.	08/17/2015.	Maturity....		8,100,000	USDLIBBBA 3M (0.5862 USD)				(16,496)			13,576						005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	08/25/2010.	08/27/2015.	08/27/2015.	Maturity....		..10,500,000	1.5568 USD (USDLIBBBA 3M)				88,836			(84,895)						005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/06/2012.	09/10/2015.	09/10/2015.	Maturity....	.....	..6,100,000	USDLIBBBA 3M (0.4932 USD)	.....	.....	.....	.....(9,547)	.....	.....	.....7,041	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/08/2008.	09/10/2015.	09/10/2015.	Maturity....	.....	..16,200,000	4.0718 USD (USDLIBBBA 3M)	.....	.....	.....	.....426,337	.....	.....	.....(418,908)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/07/2012.	09/11/2015.	09/11/2015.	Maturity....	.....	..13,700,000	USDLIBBBA 3M (0.4742 USD)	.....	.....	.....	.....(19,513)	.....	.....	.....14,004	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/30/2013.	10/02/2015.	10/02/2015.	Maturity....	.....	..10,000,000	USDLIBBBA 3M (0.4712 USD)	.....	.....	.....	.....(14,944)	.....	.....	.....9,164	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/02/2008.	10/06/2015.	10/06/2015.	Maturity....	.....	..28,000,000	4.1228 USD (USDLIBBBA 3M)	.....	.....	.....	.....823,593	.....	.....	.....(804,623)	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYJLN8C3868	10/06/2008.	10/08/2015.	10/08/2015.	Maturity....	.....	..16,600,000	3.8798 USD (USDLIBBBA 3M)	.....	.....	.....	.....460,841	.....	.....	.....(449,209)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	10/07/2010.	10/12/2015.	10/12/2015.	Maturity....	.....	...5,500,000	USDLIBBBA 3M (1.4062 USD)	.....	.....	.....	.....(48,826)	.....	.....	.....44,903	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG3C	10/27/2008.	10/29/2015.	10/29/2015.	Maturity....	.....	..18,100,000	3.9318 USD (USDLIBBBA 3M)	.....	.....	.....	.....548,019	.....	.....	.....(530,912)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2015.	11/01/2015.	Maturity....	.....	..10,000,000	USDLIBBBA 3M (0.4292 USD)	.....	.....	.....	.....(12,748)	.....	.....	.....3,630	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/01/2013.	11/05/2015.	11/05/2015.	Maturity....	.....	103,400,000	0.426 USD (USDLIBBBA 3M)	.....	.....	.....	.....129,487	.....	.....	.....(32,705)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/04/2008.	11/06/2015.	11/06/2015.	Maturity....	.....	...9,900,000	USDLIBBBA 3M (4.1582 USD)	.....	.....	.....	.....(325,535)	.....	.....	.....315,373	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	11/08/2010.	11/10/2015.	11/10/2015.	Maturity....	.....	..11,100,000	USDLIBBBA 3M (1.3732 USD)	.....	.....	.....	.....(104,225)	.....	.....	.....93,289	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LV CZKQKX5T7XV54.	11/10/2008.	11/12/2015.	11/12/2015.	Maturity....	.....	..18,900,000	3.9628 USD (USDLIBBBA 3M)	.....	.....	.....	.....601,134	.....	.....	.....(581,444)	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTTXX036O1TB7DW3U6	11/24/2008.	11/26/2015.	11/26/2015.	Maturity....	.....	..21,200,000	3.3988 USD (USDLIBBBA 3M)	.....	.....	.....	.....597,642	.....	.....	.....(573,888)	.....	.....	.....	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Annuity Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	12/08/2008.	12/10/2015.	12/10/2015.	Maturity....	.....	..11,600,000	2.8518 USD (USDLIBBBA 3M)	.....	.....	.....	.....280,361	.....	.....	.....(266,105)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2023.	01/06/2015.	Sale.....	.....	..10,200,000	USDLIBBBA 3M (2.878 USD)	.....	.....	.....(610,882)	(1,495)	.....	.....	.....561,532	.....	.....	.....(610,882)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2028.	01/06/2015.	Sale.....	.....	...9,900,000	USDLIBBBA 3M (3.402 USD)	.....	.....	.....(1,198,220)	(1,739)	.....	.....	.....1,101,399	.....	.....	.....(1,198,220)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/13/2013.	12/17/2033.	01/06/2015.	Sale.....	.....	...9,200,000	USDLIBBBA 3M (3.648 USD)	.....	.....	.....(1,591,338)	(1,741)	.....	.....	.....1,467,406	.....	.....	.....(1,591,338)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/06/2014.	01/08/2024.	01/06/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.032 USD)	.....	.....	.....(731,483)	(1,555)	.....	.....	.....677,144	.....	.....	.....(731,483)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/06/2014.	01/08/2029.	01/06/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.535 USD)	.....	.....	.....(1,379,257)	(1,835)	.....	.....	.....1,273,374	.....	.....	.....(1,379,257)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/06/2014.	01/08/2034.	01/06/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.736 USD)	.....	.....	.....(1,873,728)	(1,946)	.....	.....	.....1,730,805	.....	.....	.....(1,873,728)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/25/2014.	03/27/2044.	01/06/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.5655 USD)	.....	.....	.....(1,972,074)	(1,839)	.....	.....	.....1,790,425	.....	.....	.....(1,972,074)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2016.	01/06/2015.	Sale.....	.....	100,000,000	USDLIBBBA 3M (0.5305 USD)	.....	.....	.....40,324	(1,659)	.....	.....	.....(82,612)	.....	.....	.....40,324	.....	.....	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.	01/06/2015.	Sale.....	.....	..21,200,000	USDLIBBBA 3M (4.3323 USD)	.....	.....	.....(4,151,099)	(4,830)	.....	.....	.....3,939,047	.....	.....	.....(4,151,099)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	02/12/2010.	02/16/2030.	01/06/2015.	Sale.....	.....	...6,300,000	USDLIBBBA 3M (4.4062 USD)	.....	.....	.....(1,615,813)	(1,461)	.....	.....	.....1,524,748	.....	.....	.....(1,615,813)	.....	.....	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.	01/06/2015.	Sale.....	.....	..12,100,000	USDLIBBBA 3M (4.5042 USD)	.....	.....	.....(3,244,382)	(2,871)	.....	.....	.....3,082,357	.....	.....	.....(3,244,382)	.....	.....	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.	01/06/2015.	Sale.....	.....	...7,900,000	USDLIBBBA 3M (3.7642 USD)	.....	.....	.....(800,469)	(1,547)	.....	.....	.....775,295	.....	.....	.....(800,469)	.....	.....	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.	01/06/2015.	Sale.....	.....	..66,000,000	USDLIBBBA 3M (2.9475 USD)	.....	.....	.....(4,447,125)	(9,967)	.....	.....	.....3,432,424	.....	.....	.....(4,447,125)	.....	.....	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.	01/06/2015.	Sale.....	.....	..17,800,000	USDLIBBBA 3M (2.7612 USD)	.....	.....	.....(513,168)	(2,479)	.....	.....	.....282,557	.....	.....	.....(513,168)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2014.	06/12/2029.	01/06/2015.	Sale.....		..17,000,000	USDLIBBBA 3M (3.1615 USD)			(1,564,513)	(2,759)			1,404,459			..(1,564,513)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2014.	10/31/2024.	01/06/2015.	Sale.....		..28,000,000	USDLIBBBA 3M (2.4475 USD)			(601,627)	(3,445)			447,134			(601,627)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2014.	11/04/2034.	01/06/2015.	Sale.....		..34,000,000	USDLIBBBA 3M (2.931 USD)			(2,042,114)	(5,098)			1,683,813			..(2,042,114)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/11/2014.	03/13/2029.	01/08/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (3.345 USD)			(1,679,536)	(6,209)			1,258,782			..(1,679,536)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2014.	07/01/2034.	01/08/2015.	Sale.....		..60,000,000	USDLIBBBA 3M (3.2195 USD)			(8,362,723)	(29,677)			5,684,975			..(8,362,723)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/03/2014.	07/07/2044.	01/08/2015.	Sale.....		..73,000,000	USDLIBBBA 3M (3.455 USD)			(14,888,759)	(39,218)			11,452,587			..(14,888,759)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2015.	01/08/2015.	Sale.....		..52,700,000	0.4268 USD (USDLIBBBA 3M)			24,617	1,710			(17,330)			24,617			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/15/2014.	09/17/2019.	01/08/2015.	Sale.....		..62,000,000	1.95 USD (USDLIBBBA 3M)			994,822	17,643			(645,409)			994,822			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.	01/08/2015.	Sale.....		..21,500,000	USDLIBBBA 3M (3.6852 USD)			(4,071,731)	(12,372)			3,286,518			..(4,071,731)			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.	01/08/2015.	Sale.....		..56,100,000	USDLIBBBA 3M (2.6762 USD)			(2,346,202)	(22,880)			(37,572)			..(2,346,202)			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.	01/08/2015.	Sale.....		..30,900,000	USDLIBBBA 3M (1.9542 USD)			(124,755)	(8,870)			(329,629)			(124,755)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2013.	06/12/2028.	01/08/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (2.9242 USD)			(1,732,836)	(8,948)			1,093,537			..(1,732,836)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/28/2013.	07/02/2033.	01/08/2015.	Sale.....		..61,100,000	USDLIBBBA 3M (3.3652 USD)			(9,764,074)	(31,704)			7,062,333			..(9,764,074)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/04/2014.	06/06/2024.	01/08/2015.	Sale.....		..29,000,000	USDLIBBBA 3M (2.728 USD)			(1,836,322)	(12,048)			1,209,232			..(1,836,322)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/21/2014.	10/23/2024.	01/08/2015.	Sale.....		..27,000,000	USDLIBBBA 3M (2.3405 USD)			(774,479)	(9,495)			170,883			(774,479)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/21/2014.	10/23/2044.	01/08/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (2.9645 USD)			(2,620,069)	(10,480)						..(2,620,069)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/19/2013.	11/21/2043.	01/09/2015.	Sale.....		..10,500,000	USDLIBBBA 3M (3.673 USD)			(2,761,536)	(7,026)						..(2,761,536)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2033.	01/09/2015.	Sale.....		..10,400,000	USDLIBBBA 3M (3.612 USD)			(2,054,374)	(6,818)						..(2,054,374)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2043.	01/09/2015.	Sale.....		..10,900,000	USDLIBBBA 3M (3.765 USD)			(3,086,098)	(7,470)						..(3,086,098)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/21/2014.	01/23/2034.	01/09/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.598 USD)			(1,961,589)	(6,548)						..(1,961,589)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2034.	01/09/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.512 USD)			(1,827,408)	(6,377)						..(1,827,408)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/29/2014.	01/31/2034.	01/09/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.473 USD)			(1,764,576)	(6,301)						..(1,764,576)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/10/2014.	04/14/2044.	01/09/2015.	Sale.....		..11,000,000	USDLIBBBA 3M (3.502 USD)			(2,506,128)	(7,000)						..(2,506,128)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2044.	01/09/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.461 USD)			(2,189,144)	(6,282)						..(2,189,144)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2044.	01/09/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.353 USD)			(1,953,521)	(6,068)						..(1,953,521)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VPJ5I7OUK5573.	11/23/2011.	11/25/2021.	01/09/2015.	Sale.....		..26,200,000	2.1208 USD (USDLIBBBA 3M)			451,087	9,618						451,087			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2015.	01/09/2015.	Sale.....		..56,700,000	0.4258 USD (USDLIBBBA 3M)			42,003	2,133						42,003			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2015.	01/09/2015.	Sale.....		..56,700,000	0.4268 USD (USDLIBBBA 3M)			42,464	2,144						42,464			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.	01/09/2015.	Sale.....		..14,000,000	USDLIBBBA 3M (3.0733 USD)			(1,478,156)	(7,728)						..(1,478,156)			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.	01/09/2015.	Sale.....		..91,600,000	USDLIBBBA 3M (3.0312 USD)			(9,150,189)	(49,828)						..(9,150,189)			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	01/09/2015.	Sale.....	.....	..55,900,000	USDLIBBBA 3M (2.4075 USD)	.....	.....	....(2,016,576)	(23,678)	.....	.....	.....1,406,157	.....	.....	....(2,016,576)	.....	.....	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.	01/09/2015.	Sale.....	.....	..56,100,000	USDLIBBBA 3M (2.2792 USD)	.....	.....	....(1,520,908)	(22,213)	.....	.....	.....839,099	.....	.....	....(1,520,908)	.....	.....	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.	01/09/2015.	Sale.....	.....	..30,000,000	USDLIBBBA 3M (1.8202 USD)	.....	.....	.....202,930	(9,272)	.....	.....	.....(650,752)	.....	.....	.....202,930	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/25/2012.	10/29/2042.	01/09/2015.	Sale.....	.....	..11,100,000	USDLIBBBA 3M (2.7482 USD)	.....	.....	....(405,624)	(5,430)	.....	.....	.....139,413	.....	.....	....(405,624)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2013.	06/12/2023.	01/09/2015.	Sale.....	.....	..30,000,000	USDLIBBBA 3M (2.4092 USD)	.....	.....	....(1,054,525)	(12,654)	.....	.....	.....555,796	.....	.....	....(1,054,525)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2024.	01/09/2015.	Sale.....	.....	..24,200,000	USDLIBBBA 3M (3.057 USD)	.....	.....	....(2,130,679)	(13,264)	.....	.....	.....1,688,700	.....	.....	....(2,130,679)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/07/2014.	03/11/2044.	01/09/2015.	Sale.....	.....	..38,700,000	USDLIBBBA 3M (3.689 USD)	.....	.....	....(10,368,818)	(25,962)	.....	.....	.....7,903,896	.....	.....	....(10,368,818)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/03/2014.	07/07/2024.	01/09/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (2.7705 USD)	.....	.....	....(1,612,427)	(12,327)	.....	.....	.....1,130,188	.....	.....	....(1,612,427)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/12/2014.	09/16/2024.	01/09/2015.	Sale.....	.....	..27,000,000	USDLIBBBA 3M (2.7395 USD)	.....	.....	....(1,671,590)	(13,107)	.....	.....	.....1,136,377	.....	.....	....(1,671,590)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/01/2010.	06/03/2025.	01/09/2015.	Sale.....	.....	..29,900,000	3.7478 USD (USDLIBBBA 3M)	.....	.....	....4,548,068	20,425	.....	.....	....(4,042,449)	.....	.....	....4,548,068	.....	.....	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.	01/09/2015.	Sale.....	.....	..22,400,000	3.1907 USD (USDLIBBBA 3M)	.....	.....	....2,339,564	12,886	.....	.....	....(1,862,595)	.....	.....	....2,339,564	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/30/2010.	12/02/2025.	01/09/2015.	Sale.....	.....	..14,800,000	3.4797 USD (USDLIBBBA 3M)	.....	.....	....1,952,054	9,342	.....	.....	....(1,653,929)	.....	.....	....1,952,054	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	03/02/2011.	03/04/2026.	01/09/2015.	Sale.....	.....	..11,500,000	4.0367 USD (USDLIBBBA 3M)	.....	.....	....2,212,725	8,502	.....	.....	....(1,934,537)	.....	.....	....2,212,725	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	03/21/2011.	03/23/2026.	01/09/2015.	Sale.....	.....	..14,100,000	3.9208 USD (USDLIBBBA 3M)	.....	.....	....2,440,337	10,058	.....	.....	....(2,214,410)	.....	.....	....2,440,337	.....	.....	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.	01/09/2015.	Sale.....	.....	....7,500,000	2.5618 USD (USDLIBBBA 3M)	.....	.....	....309,457	3,382	.....	.....	....(143,516)	.....	.....	....309,457	.....	.....	005.....

E19.16

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	12/14/2011.	12/16/2026.	01/09/2015.	Sale.....	.....	...8,300,000	2.4588 USD (USDLIBBBA 3M)	.....	.....	.....188,816	3,576	.....	.....	.....(63,237)	.....	.....	.....188,816	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	01/13/2012.	01/17/2027.	01/09/2015.	Sale.....	.....	...8,600,000	2.4058 USD (USDLIBBBA 3M)	.....	.....	.....186,246	3,642	.....	.....	.....(12,896)	.....	.....	.....186,246	.....	.....	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.	01/09/2015.	Sale.....	.....	...8,300,000	2.3918 USD (USDLIBBBA 3M)	.....	.....	.....180,959	3,485	.....	.....	.....2,164	.....	.....	.....180,959	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/09/2012.	10/11/2027.	01/09/2015.	Sale.....	.....	...6,400,000	2.3008 USD (USDLIBBBA 3M)	.....	.....	.....58,144	2,578	.....	.....	.....89,179	.....	.....	.....58,144	.....	.....	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.	01/12/2015.	Sale.....	.....	..29,500,000	3.1707 USD (USDLIBBBA 3M)	.....	.....	.....2,264,265	19,259	.....	.....	.....(2,043,112)	.....	.....	.....2,264,265	.....	.....	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.	01/12/2015.	Sale.....	.....	..25,800,000	2.4388 USD (USDLIBBBA 3M)	.....	.....	.....605,431	12,632	.....	.....	.....(147,681)	.....	.....	.....605,431	.....	.....	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.	01/12/2015.	Sale.....	.....	..21,800,000	2.3168 USD (USDLIBBBA 3M)	.....	.....	.....(875,632)	10,096	.....	.....	.....1,586,230	.....	.....	.....(875,632)	.....	.....	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.	01/12/2015.	Sale.....	.....	..21,100,000	2.3438 USD (USDLIBBBA 3M)	.....	.....	.....(182,141)	9,897	.....	.....	.....728,034	.....	.....	.....(182,141)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/18/2014.	03/20/2024.	01/13/2015.	Sale.....	.....	..28,000,000	2.802 USD (USDLIBBBA 3M)	.....	.....	.....1,724,985	17,884	.....	.....	.....(1,356,692)	.....	.....	.....1,724,985	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/31/2014.	04/02/2044.	01/13/2015.	Sale.....	.....	..24,000,000	3.5435 USD (USDLIBBBA 3M)	.....	.....	.....5,095,558	19,743	.....	.....	.....(4,187,609)	.....	.....	.....5,095,558	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/02/2014.	04/04/2034.	01/13/2015.	Sale.....	.....	..24,000,000	3.5235 USD (USDLIBBBA 3M)	.....	.....	.....4,049,736	19,672	.....	.....	.....(3,392,539)	.....	.....	.....4,049,736	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/18/2014.	08/20/2029.	01/13/2015.	Sale.....	.....	..16,000,000	2.879 USD (USDLIBBBA 3M)	.....	.....	.....1,079,512	10,589	.....	.....	.....(758,783)	.....	.....	.....1,079,512	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	01/11/2010.	01/13/2030.	01/13/2015.	Sale.....	.....	...5,000,000	USD LIBBBA 3M (4.4792 USD)	.....	.....	.....(1,392,441)	(1,181)	.....	.....	.....1,252,481	.....	.....	.....(1,392,441)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	01/14/2011.	01/18/2026.	01/13/2015.	Sale.....	.....	...8,900,000	USD LIBBBA 3M (3.8973 USD)	.....	.....	.....(1,698,177)	(20,827)	.....	.....	.....1,365,218	.....	.....	.....(1,698,177)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/21/2011.	09/23/2026.	01/13/2015.	Sale.....		..17,500,000	2.5518 USD (USDLIBBBA 3M)			475,634	166,157			(318,813)			475,634			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.	01/13/2015.	Sale.....		..17,000,000	2.5448 USD (USDLIBBBA 3M)			451,457	161,288			(286,810)			451,457			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.	01/13/2015.	Sale.....		..57,300,000	2.7958 USD (USDLIBBBA 3M)			2,917,708	36,686			(1,286,305)			2,917,708			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2013.	08/12/2023.	01/13/2015.	Sale.....		..20,000,000	2.7628 USD (USDLIBBBA 3M)			1,175,987	12,651			(917,506)			1,175,987			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2014.	10/10/2024.	01/13/2015.	Sale.....		..30,000,000	2.4915 USD (USDLIBBBA 3M)			1,016,066	(978)			(597,482)			1,016,066			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2029.	01/13/2015.	Sale.....		..38,000,000	2.5325 USD (USDLIBBBA 3M)			864,876	21,892			(137,545)			864,876			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2034.	01/13/2015.	Sale.....		..25,000,000	2.661 USD (USDLIBBBA 3M)			757,291	15,206			(179,696)			757,291			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.	01/14/2015.	Sale.....		..27,300,000	USDLIBBBA 3M (3.6463 USD)			(4,379,646)	(31,040)			3,562,925			(4,379,646)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2044.	01/14/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (3.631 USD)			(3,120,640)	(13,594)			2,306,224			(3,120,640)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/26/2014.	02/28/2034.	01/14/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.458 USD)			(1,782,726)	(10,741)			1,311,442			(1,782,726)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/18/2013.	06/20/2023.	01/14/2015.	Sale.....		...8,700,000	USDLIBBBA 3M (2.3842 USD)			(319,461)	(6,198)			143,399			(319,461)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/07/2014.	03/11/2034.	01/14/2015.	Sale.....		..27,200,000	USDLIBBBA 3M (3.561 USD)			(5,295,659)	(32,631)			3,998,915			(5,295,659)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2029.	01/14/2015.	Sale.....		..14,000,000	USDLIBBBA 3M (3.198 USD)			(1,719,375)	(13,848)			1,218,203			(1,719,375)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/23/2014.	10/27/2044.	01/14/2015.	Sale.....		..26,000,000	USDLIBBBA 3M (3.0355 USD)			(3,411,690)	(24,283)			1,826,882			(3,411,690)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/27/2014.	03/03/2034.	01/15/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.44 USD)			(1,742,521)	(11,575)			1,283,332			(1,742,521)			005.....

E19.18

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/04/2014.	04/08/2034.	01/15/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.458 USD)	.....	.....	....(1,772,860)	(11,616)	.....	.....	....1,313,159	.....	.....	..(1,772,860)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/05/2014.	05/07/2044.	01/15/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (3.398 USD)	.....	.....	....(2,505,619)	(13,720)	.....	.....	....1,736,928	.....	.....	..(2,505,619)	.....	.....	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.	01/15/2015.	Sale.....	.....	..12,200,000	USDLIBBBA 3M (2.4132 USD)	.....	.....	....(342,354)	(9,563)	.....	.....	....(13,212)	.....	.....	....(342,354)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/12/2013.	11/14/2043.	01/15/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (3.804 USD)	.....	.....	....(5,902,529)	(25,789)	.....	.....	....4,531,019	.....	.....	..(5,902,529)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/24/2013.	12/30/2033.	01/15/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (3.721 USD)	.....	.....	....(4,365,349)	(25,021)	.....	.....	....3,418,531	.....	.....	..(4,365,349)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2024.	01/15/2015.	Sale.....	.....	..19,000,000	USDLIBBBA 3M (2.3595 USD)	.....	.....	....(577,916)	(14,601)	.....	.....	....152,927	.....	.....	....(577,916)	.....	.....	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.	01/16/2015.	Sale.....	.....	..20,900,000	USDLIBBBA 3M (3.9042 USD)	.....	.....	....(4,947,571)	(29,761)	.....	.....	....3,758,316	.....	.....	..(4,947,571)	.....	.....	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.	01/16/2015.	Sale.....	.....	..35,700,000	USDLIBBBA 3M (3.1272 USD)	.....	.....	....(3,120,932)	(40,235)	.....	.....	....2,408,231	.....	.....	..(3,120,932)	.....	.....	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.	01/16/2015.	Sale.....	.....	..23,500,000	USDLIBBBA 3M (3.7332 USD)	.....	.....	....(5,031,455)	(32,024)	.....	.....	....3,710,595	.....	.....	..(5,031,455)	.....	.....	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.	01/16/2015.	Sale.....	.....	..14,800,000	USDLIBBBA 3M (3.2372 USD)	.....	.....	....(2,178,368)	(17,164)	.....	.....	....1,379,909	.....	.....	..(2,178,368)	.....	.....	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.	01/16/2015.	Sale.....	.....	...8,100,000	USDLIBBBA 3M (2.5772 USD)	.....	.....	....(475,088)	(7,382)	.....	.....	....306,216	.....	.....	....(475,088)	.....	.....	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.	01/16/2015.	Sale.....	.....	..16,900,000	USDLIBBBA 3M (4.0662 USD)	.....	.....	....(4,455,527)	(25,143)	.....	.....	....3,450,862	.....	.....	..(4,455,527)	.....	.....	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.	01/16/2015.	Sale.....	.....	..14,100,000	USDLIBBBA 3M (4.3493 USD)	.....	.....	....(4,297,409)	(22,579)	.....	.....	....3,427,457	.....	.....	..(4,297,409)	.....	.....	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.	01/16/2015.	Sale.....	.....	..17,500,000	USDLIBBBA 3M (3.5843 USD)	.....	.....	....(2,098,027)	(22,647)	.....	.....	....1,695,758	.....	.....	..(2,098,027)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	03/31/2011.	04/04/2021.	01/16/2015.	Sale.....	.....	..13,500,000	USDLIBBBA 3M (3.5173 USD)	.....	.....	....(1,565,629)	(17,161)	.....	.....	....1,254,911	.....	.....	..(1,565,629)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	01/16/2015.	Sale.....	.....	..31,900,000	USDLIBBBA 3M (3.7723 USD)	.....	.....	.....(7,252,539)	(43,927)	.....	.....	...5,351,503	.....	.....	..(7,252,539)	.....	.....	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.	01/16/2015.	Sale.....	.....	..35,000,000	USDLIBBBA 3M (2.4692 USD)	.....	.....	.....(1,865,989)	(30,443)	.....	.....	...1,019,156	.....	.....	..(1,865,989)	.....	.....	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.	01/16/2015.	Sale.....	.....	..16,800,000	USDLIBBBA 3M (3.1252 USD)	.....	.....	.....(2,812,497)	(18,898)	.....	.....	...1,462,299	.....	.....	..(2,812,497)	.....	.....	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.	01/16/2015.	Sale.....	.....	..14,600,000	USDLIBBBA 3M (2.1592 USD)	.....	.....	.....(477,366)	(10,922)	.....	.....	...124,672	.....	.....	..(477,366)	.....	.....	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.	01/16/2015.	Sale.....	.....	..15,800,000	USDLIBBBA 3M (2.6392 USD)	.....	.....	.....(1,033,905)	(14,769)	.....	.....	... (126,877)	.....	.....	..(1,033,905)	.....	.....	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.	01/16/2015.	Sale.....	.....	...9,200,000	USDLIBBBA 3M (2.4962 USD)	.....	.....	.....(386,883)	(8,070)	.....	.....	... (115,016)	.....	.....	..(386,883)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	01/03/2013.	01/07/2023.	01/16/2015.	Sale.....	.....	...7,900,000	USDLIBBBA 3M (1.8722 USD)	.....	.....	.....(58,879)	(5,002)	.....	.....	... (157,192)	.....	.....	..(58,879)	.....	.....	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.	01/16/2015.	Sale.....	.....	..24,000,000	USDLIBBBA 3M (1.9402 USD)	.....	.....	.....(302,665)	(15,830)	.....	.....	... (355,956)	.....	.....	..(302,665)	.....	.....	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.	01/16/2015.	Sale.....	.....	..13,600,000	USDLIBBBA 3M (2.7262 USD)	.....	.....	.....(1,051,295)	(13,127)	.....	.....	...284,581	.....	.....	..(1,051,295)	.....	.....	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.	01/16/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (2.9882 USD)	.....	.....	.....(2,123,268)	(16,058)	.....	.....	...903,679	.....	.....	..(2,123,268)	.....	.....	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.	01/16/2015.	Sale.....	.....	..11,700,000	3.7248 USD (USDLIBBBA 3M)	.....	.....	.....1,328,736	15,885	.....	.....	..(1,122,055)	.....	.....	...1,328,736	.....	.....	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.	01/16/2015.	Sale.....	.....	..16,600,000	3.1558 USD (USDLIBBBA 3M)	.....	.....	.....1,470,294	18,729	.....	.....	..(1,141,934)	.....	.....	...1,470,294	.....	.....	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.	01/16/2015.	Sale.....	.....	..11,500,000	3.7608 USD (USDLIBBBA 3M)	.....	.....	.....2,500,972	15,681	.....	.....	..(1,856,663)	.....	.....	...2,500,972	.....	.....	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.	01/16/2015.	Sale.....	.....	..23,600,000	3.4317 USD (USDLIBBBA 3M)	.....	.....	.....2,550,174	29,228	.....	.....	..(2,035,272)	.....	.....	...2,550,174	.....	.....	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.	01/16/2015.	Sale.....	.....	..22,500,000	3.5518 USD (USDLIBBBA 3M)	.....	.....	.....2,627,275	29,041	.....	.....	..(2,118,117)	.....	.....	...2,627,275	.....	.....	005.....

E19.20

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	03/15/2011.	03/17/2031.	01/16/2015.	Sale.....	.....	..37,400,000	4.1078 USD (USDLIBBBA 3M)	.....	.....	....10,176,026	56,217	.....	.....	..(7,911,691)	.....	.....	..10,176,026	.....	.....	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.	01/16/2015.	Sale.....	.....	..17,500,000	3.6487 USD (USDLIBBBA 3M)	.....	.....	.....3,012,258	23,230	.....	.....	..(2,288,194)	.....	.....	...3,012,258	.....	.....	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.	01/16/2015.	Sale.....	.....	..29,800,000	3.9937 USD (USDLIBBBA 3M)	.....	.....	....10,281,574	43,555	.....	.....	..(7,551,545)	.....	.....	..10,281,574	.....	.....	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.	01/16/2015.	Sale.....	.....	..17,600,000	2.8617 USD (USDLIBBBA 3M)	.....	.....	.....1,584,837	17,998	.....	.....	..(888,896)	.....	.....	...1,584,837	.....	.....	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.	01/16/2015.	Sale.....	.....	..18,100,000	3.2447 USD (USDLIBBBA 3M)	.....	.....	.....3,457,403	21,205	.....	.....	..(1,981,182)	.....	.....	...3,457,403	.....	.....	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.	01/16/2015.	Sale.....	.....	..34,500,000	2.1418 USD (USDLIBBBA 3M)	.....	.....	.....1,109,314	25,508	.....	.....	..(298,041)	.....	.....	...1,109,314	.....	.....	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.	01/16/2015.	Sale.....	.....	..29,900,000	2.5288 USD (USDLIBBBA 3M)	.....	.....	.....1,427,372	26,706	.....	.....	.....174,419	.....	.....	...1,427,372	.....	.....	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.	01/16/2015.	Sale.....	.....	..12,900,000	2.1878 USD (USDLIBBBA 3M)	.....	.....	.....175,615	9,814	.....	.....	.....349,839	.....	.....	...175,615	.....	.....	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.	01/16/2015.	Sale.....	.....	..10,700,000	2.3938 USD (USDLIBBBA 3M)	.....	.....	.....283,440	8,997	.....	.....	.....290,622	.....	.....	...283,440	.....	.....	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.	01/16/2015.	Sale.....	.....	..12,300,000	1.9258 USD (USDLIBBBA 3M)	.....	.....	.....125,580	8,055	.....	.....	.....219,657	.....	.....	...125,580	.....	.....	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.	01/16/2015.	Sale.....	.....	..8,800,000	2.4728 USD (USDLIBBBA 3M)	.....	.....	.....404,584	7,635	.....	.....	..(25,874)	.....	.....	...404,584	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	04/15/2013.	04/17/2023.	01/16/2015.	Sale.....	.....	..10,700,000	1.8738 USD (USDLIBBBA 3M)	.....	.....	.....64,847	6,848	.....	.....	.....235,400	.....	.....	...64,847	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	04/15/2013.	04/17/2028.	01/16/2015.	Sale.....	.....	..7,800,000	2.4128 USD (USDLIBBBA 3M)	.....	.....	.....302,545	6,627	.....	.....	.....31,902	.....	.....	...302,545	.....	.....	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.	01/16/2015.	Sale.....	.....	..7,100,000	2.6458 USD (USDLIBBBA 3M)	.....	.....	.....461,141	6,676	.....	.....	..(60,229)	.....	.....	...461,141	.....	.....	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.	01/20/2015.	Sale.....	.....	..57,500,000	USDLIBBBA 3M (3.0993 USD)	.....	.....	....(7,551,807)	(68,681)	.....	.....	....4,327,949	.....	.....	..(7,551,807)	.....	.....	005.....

E19.21

SCHEDULE DB - PART A - SECTION 2

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

E19.22

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/21/2013.	06/25/2023.	01/20/2015.	Sale.....	.....	..50,000,000	USDLIBBBA 3M (2.7092 USD)	.....	.....	....(3,646,778)	(51,137)	.....	.....	.....2,092,144	.....	.....	....(3,646,778)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/12/2014.	03/14/2044.	01/20/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (3.645 USD)	.....	.....	....(7,215,165)	(35,463)	.....	.....	.....4,880,996	.....	.....	....(7,215,165)	.....	.....	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.	01/20/2015.	Sale.....	.....	..24,400,000	3.6167 USD (USDLIBBBA 3M)	.....	.....	.....4,124,048	34,176	.....	.....	....(3,115,747)	.....	.....	....4,124,048	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/01/2013.	11/05/2028.	01/20/2015.	Sale.....	.....	..10,000,000	3.256 USD (USDLIBBBA 3M)	.....	.....	.....1,423,491	12,599	.....	.....	....(935,421)	.....	.....	....1,423,491	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/04/2013.	11/06/2028.	01/20/2015.	Sale.....	.....	..10,000,000	3.249 USD (USDLIBBBA 3M)	.....	.....	.....1,414,765	12,571	.....	.....	....(927,040)	.....	.....	....1,414,765	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2028.	01/20/2015.	Sale.....	.....	....9,000,000	3.405 USD (USDLIBBBA 3M)	.....	.....	.....1,447,732	11,897	.....	.....	....(1,002,226)	.....	.....	....1,447,732	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/18/2013.	12/20/2028.	01/20/2015.	Sale.....	.....	..10,000,000	3.463 USD (USDLIBBBA 3M)	.....	.....	.....1,683,766	13,400	.....	.....	....(1,186,089)	.....	.....	....1,683,766	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	12/15/2010.	12/17/2025.	01/20/2015.	Sale.....	.....	..28,900,000	USDLIBBBA 3M (3.9983 USD)	.....	.....	....(5,947,760)	(45,225)	.....	.....	.....4,703,294	.....	.....	....(5,947,760)	.....	.....	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.	01/20/2015.	Sale.....	.....	..23,400,000	USDLIBBBA 3M (2.3732 USD)	.....	.....	....(155,573)	(20,871)	.....	.....	....(1,438,794)	.....	.....	....(155,573)	.....	.....	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.	01/20/2015.	Sale.....	.....	..15,800,000	USDLIBBBA 3M (1.8372 USD)	.....	.....	....(116,568)	(10,576)	.....	.....	....(323,218)	.....	.....	....(116,568)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	11/29/2012.	12/03/2042.	01/20/2015.	Sale.....	.....	....9,000,000	USDLIBBBA 3M (2.5792 USD)	.....	.....	....(485,854)	(8,792)	.....	.....	....(193,268)	.....	.....	....(485,854)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	12/18/2012.	12/20/2042.	01/20/2015.	Sale.....	.....	..10,400,000	USDLIBBBA 3M (2.7552 USD)	.....	.....	....(957,682)	(10,868)	.....	.....	.....141,572	.....	.....	....(957,682)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	01/28/2013.	01/30/2023.	01/20/2015.	Sale.....	.....	..11,600,000	USDLIBBBA 3M (2.0442 USD)	.....	.....	....(258,504)	(8,756)	.....	.....	....(86,958)	.....	.....	....(258,504)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	03/05/2013.	03/07/2023.	01/20/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (1.9752 USD)	.....	.....	....(166,320)	(7,249)	.....	.....	....(133,052)	.....	.....	....(166,320)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	03/05/2013.	03/07/2033.	01/20/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.7692 USD)	.....	.....	....(861,089)	(10,558)	.....	.....	.....270,506	.....	.....	....(861,089)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	03/15/2013.	03/19/2028.	01/20/2015.	Sale.....		...9,200,000	USDLIBBBA 3M (2.6582 USD)			(648,275)	(9,249)			225,638			(648,275)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/31/2014.	04/02/2024.	01/20/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (2.863 USD)			(2,000,931)	(25,004)			1,230,313			(2,000,931)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/01/2014.	07/03/2024.	01/20/2015.	Sale.....		..21,000,000	USDLIBBBA 3M (2.656 USD)			(1,454,174)	(21,057)			741,424			(1,454,174)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/23/2014.	10/27/2034.	01/20/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (2.914 USD)			(2,528,394)	(25,687)			1,079,761			(2,528,394)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	07/11/2012.	07/13/2032.	01/20/2015.	Sale.....		..14,200,000	2.2168 USD (USDLIBBBA 3M)			34,677	11,699			726,195			34,677			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	09/25/2012.	09/27/2027.	01/20/2015.	Sale.....		..13,000,000	2.2178 USD (USDLIBBBA 3M)			256,962	10,634			298,369			256,962			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	12/04/2012.	12/06/2042.	01/20/2015.	Sale.....		..14,600,000	2.5348 USD (USDLIBBBA 3M)			649,658	13,988			443,069			649,658			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	12/21/2012.	12/27/2022.	01/20/2015.	Sale.....		..10,500,000	1.8118 USD (USDLIBBBA 3M)			54,353	6,813			252,835			54,353			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	12/27/2012.	12/31/2022.	01/20/2015.	Sale.....		..13,500,000	1.7678 USD (USDLIBBBA 3M)			25,924	8,509			368,189			25,924			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.	01/21/2015.	Sale.....		..69,400,000	USDLIBBBA 3M (4.1502 USD)			(26,202,332)	(120,859)			19,253,377			(26,202,332)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/20/2014.	05/22/2029.	01/21/2015.	Sale.....		..21,000,000	USDLIBBBA 3M (3.049 USD)			(2,598,222)	(26,284)			1,444,535			(2,598,222)			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.	01/21/2015.	Sale.....		..19,600,000	2.2748 USD (USDLIBBBA 3M)			834,149	17,796			(340,346)			834,149			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2015.	01/21/2015.	Sale.....		..52,700,000	0.4278 USD (USDLIBBBA 3M)			59,824	4,584			(17,772)			59,824			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2023.	01/21/2015.	Sale.....		...8,000,000	2.867 USD (USDLIBBBA 3M)			708,063	9,367			(432,617)			708,063			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.	01/21/2015.	Sale.....		..11,900,000	USDLIBBBA 3M (4.4383 USD)			(5,059,677)	(22,243)			3,875,917			(5,059,677)			005.....

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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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/04/2009.	12/08/2039.	01/21/2015.	Sale.....	.....	..11,500,000	USDLIBBBA 3M (4.2642 USD)	.....	.....	....(4,529,882)	(20,592)	.....	.....	..3,402,033	.....	.....	..(4,529,882)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	03/10/2010.	03/12/2040.	01/21/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (4.5342 USD)	.....	.....	....(3,615,969)	(15,269)	.....	.....	..2,783,269	.....	.....	..(3,615,969)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/08/2010.	07/12/2030.	01/21/2015.	Sale.....	.....	..17,700,000	USDLIBBBA 3M (3.6752 USD)	.....	.....	....(3,741,585)	(27,013)	.....	.....	..2,659,721	.....	.....	..(3,741,585)	.....	.....	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.	01/21/2015.	Sale.....	.....	..14,100,000	USDLIBBBA 3M (3.2243 USD)	.....	.....	....(2,140,779)	(18,731)	.....	.....	..1,290,219	.....	.....	..(2,140,779)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	03/07/2011.	03/09/2031.	01/21/2015.	Sale.....	.....	..13,100,000	USDLIBBBA 3M (4.2513 USD)	.....	.....	....(3,895,327)	(23,380)	.....	.....	..3,023,220	.....	.....	..(3,895,327)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	09/14/2012.	09/18/2022.	01/21/2015.	Sale.....	.....	..10,800,000	USDLIBBBA 3M (1.9042 USD)	.....	.....	....(172,203)	(7,976)	.....	.....	..(160,624)	.....	.....	..(172,203)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	09/14/2012.	09/18/2032.	01/21/2015.	Sale.....	.....	..11,500,000	USDLIBBBA 3M (2.6592 USD)	.....	.....	....(859,238)	(12,352)	.....	.....	..136,716	.....	.....	..(859,238)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	09/14/2012.	09/18/2042.	01/21/2015.	Sale.....	.....	..20,800,000	USDLIBBBA 3M (2.8472 USD)	.....	.....	....(2,487,444)	(24,078)	.....	.....	..668,023	.....	.....	..(2,487,444)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	03/05/2013.	03/07/2043.	01/21/2015.	Sale.....	.....	...7,400,000	USDLIBBBA 3M (2.9532 USD)	.....	.....	....(1,043,626)	(8,939)	.....	.....	..393,805	.....	.....	..(1,043,626)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	07/28/2011.	08/01/2031.	01/21/2015.	Sale.....	.....	..14,400,000	3.7758 USD (USDLIBBBA 3M)	.....	.....	....3,399,257	22,678	.....	.....	..(2,422,964)	.....	.....	..3,399,257	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	09/25/2012.	09/27/2042.	01/21/2015.	Sale.....	.....	..19,100,000	2.6118 USD (USDLIBBBA 3M)	.....	.....	....1,316,910	20,010	.....	.....	..280,751	.....	.....	..1,316,910	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2029.	01/21/2015.	Sale.....	.....	..25,000,000	2.5535 USD (USDLIBBBA 3M)	.....	.....	....1,467,669	10,790	.....	.....	..(156,474)	.....	.....	..1,467,669	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2029.	01/22/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.318 USD)	.....	.....	....(1,545,156)	(17,141)	.....	.....	..1,014,455	.....	.....	..(1,545,156)	.....	.....	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.	01/22/2015.	Sale.....	.....	..54,400,000	2.2228 USD (USDLIBBBA 3M)	.....	.....	....234,571	60,065	.....	.....	..2,706,770	.....	.....	..234,571	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2024.	01/22/2015.	Sale.....	.....	..20,000,000	2.84 USD (USDLIBBBA 3M)	.....	.....	....1,687,902	30,443	.....	.....	..(1,029,401)	.....	.....	..1,687,902	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/26/2014.	08/28/2044.	01/22/2015.	Sale.....		..24,000,000	3.1105 USD (USDLIBBBA 3M)			4,233,794	40,249	.....		..(2,063,846)			4,233,794	.....		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.	01/22/2015.	Sale.....		..21,700,000	2.3048 USD (USDLIBBBA 3M)			(23,497)	24,948	.....		.....1,621,846			(23,497)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2013.	10/10/2033.	01/22/2015.	Sale.....		..15,000,000	3.4928 USD (USDLIBBBA 3M)			3,039,707	27,111	.....		..(2,029,857)			3,039,707	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2024.	01/22/2015.	Sale.....		..16,000,000	2.622 USD (USDLIBBBA 3M)			1,047,096	21,244	.....		.....(524,222)			1,047,096	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2014.	09/02/2029.	01/22/2015.	Sale.....		..13,000,000	2.814 USD (USDLIBBBA 3M)			1,165,175	18,636	.....		.....(510,084)			1,165,175	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/18/2011.	05/20/2021.	01/23/2015.	Sale.....		..28,700,000	USDLIBBBA 3M (3.2513 USD)			(2,880,940)	(50,551)	.....		.....2,228,600			(2,880,940)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	08/05/2011.	08/09/2031.	01/23/2015.	Sale.....		..50,000,000	USDLIBBBA 3M (3.4093 USD)			(8,558,124)	(92,683)	.....		.....5,897,480			(8,558,124)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	09/22/2011.	09/26/2031.	01/23/2015.	Sale.....		..24,700,000	USDLIBBBA 3M (2.5322 USD)			(1,112,657)	(32,816)	.....		.....(79,869)			(1,112,657)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/07/2014.	01/09/2024.	01/23/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.023 USD)			(999,396)	(16,210)	.....		.....669,660			(999,396)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/21/2014.	01/23/2024.	01/23/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.928 USD)			(778,985)	(15,735)	.....		.....590,790			(778,985)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2044.	01/23/2015.	Sale.....		..13,000,000	USDLIBBBA 3M (3.4855 USD)			(3,479,331)	(24,497)	.....		.....2,114,071			(3,479,331)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2034.	01/23/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.343 USD)			(1,862,444)	(18,099)	.....		.....1,136,151			(1,862,444)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/15/2014.	04/17/2034.	01/23/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.3185 USD)			(1,822,209)	(18,014)	.....		.....1,098,202			(1,822,209)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	09/09/2011.	09/13/2031.	01/23/2015.	Sale.....		..47,800,000	2.7798 USD (USDLIBBBA 3M)			3,862,388	70,801	.....		.....(1,489,112)			3,862,388	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/06/2011.	10/11/2031.	01/23/2015.	Sale.....		..38,900,000	2.6008 USD (USDLIBBBA 3M)			2,138,314	53,482	.....		.....(239,337)			2,138,314	.....		005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2018.	01/23/2015.	Sale.....		120,700,000	1.4178 USD (USDLIBBBA 3M)			1,000,897	83,483	.....		.....597,808			1,000,897	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/07/2009.	07/09/2039.	01/23/2015.	Sale.....		..29,500,000	USDLIBBBA 3M (4.1093 USD)			(10,158,910)	(66,514)	.....		.....7,810,533			(10,158,910)	.....	.....	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.	01/23/2015.	Sale.....		..13,800,000	USDLIBBBA 3M (3.9072 USD)			(1,699,594)	(29,578)	.....		.....1,443,945			(1,699,594)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	03/10/2010.	03/12/2025.	01/23/2015.	Sale.....		...8,900,000	USDLIBBBA 3M (4.2372 USD)			(1,866,253)	(20,753)	.....		.....1,593,777			(1,866,253)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/28/2010.	06/02/2025.	01/23/2015.	Sale.....		..19,900,000	USDLIBBBA 3M (3.7853 USD)			(3,551,964)	(41,229)	.....		.....2,760,183			(3,551,964)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/08/2010.	07/12/2025.	01/23/2015.	Sale.....		..15,400,000	USDLIBBBA 3M (3.5112 USD)			(2,186,058)	(29,351)	.....		.....1,747,080			(2,186,058)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/10/2010.	11/12/2040.	01/23/2015.	Sale.....		..31,100,000	USDLIBBBA 3M (3.9012 USD)			(9,778,353)	(66,555)	.....		.....7,243,265			(9,778,353)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/15/2010.	11/17/2025.	01/23/2015.	Sale.....		..24,200,000	USDLIBBBA 3M (3.5282 USD)			(3,556,135)	(46,530)	.....		.....2,814,261			(3,556,135)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/02/2010.	12/06/2040.	01/23/2015.	Sale.....		..18,100,000	USDLIBBBA 3M (3.9813 USD)			(5,992,250)	(39,551)	.....		.....4,497,786			(5,992,250)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/13/2010.	12/15/2025.	01/23/2015.	Sale.....		..21,100,000	USDLIBBBA 3M (3.9062 USD)			(3,970,648)	(45,117)	.....		.....3,242,928			(3,970,648)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/13/2010.	12/15/2040.	01/23/2015.	Sale.....		..17,700,000	USDLIBBBA 3M (4.1762 USD)			(6,528,523)	(40,635)	.....		.....5,057,739			(6,528,523)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/22/2011.	06/24/2031.	01/23/2015.	Sale.....		..82,000,000	USDLIBBBA 3M (3.7872 USD)			(18,275,312)	(168,952)	.....		.....13,894,532			(18,275,312)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/22/2011.	06/24/2041.	01/23/2015.	Sale.....		..20,700,000	USDLIBBBA 3M (3.9323 USD)			(6,540,944)	(44,402)	.....		.....5,005,719			(6,540,944)	.....	.....	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.	01/23/2015.	Sale.....		..52,200,000	USDLIBBBA 3M (2.1482 USD)			(1,658,396)	(57,986)	.....		.....448,754			(1,658,396)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/20/2011.	12/22/2041.	01/23/2015.	Sale.....		..12,500,000	USDLIBBBA 3M (2.6642 USD)			(810,908)	(17,625)	.....		.....(40,393)			(810,908)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	01/20/2012.	01/24/2027.	01/23/2015.	Sale.....	.....	..11,400,000	USDLIBBBA 3M (2.5672 USD)	.....	.....	.....(591,930)	(15,524)	.....	.....	.....211,681	.....	.....	.....(591,930)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	02/06/2012.	02/08/2027.	01/23/2015.	Sale.....	.....	..13,800,000	USDLIBBBA 3M (2.4952 USD)	.....	.....	.....(599,616)	(18,222)	.....	.....	.....147,341	.....	.....	.....(599,616)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/20/2012.	06/22/2027.	01/23/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (2.2312 USD)	.....	.....	.....(165,241)	(13,889)	.....	.....	.....(236,253)	.....	.....	.....(165,241)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/27/2012.	07/31/2027.	01/23/2015.	Sale.....	.....	..20,500,000	USDLIBBBA 3M (2.0692 USD)	.....	.....	.....101,673	(21,963)	.....	.....	.....(781,203)	.....	.....	.....101,673	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/27/2012.	07/31/2032.	01/23/2015.	Sale.....	.....	..18,200,000	USDLIBBBA 3M (2.2372 USD)	.....	.....	.....44,777	(21,282)	.....	.....	.....(879,810)	.....	.....	.....44,777	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/07/2012.	08/09/2027.	01/23/2015.	Sale.....	.....	..17,700,000	USDLIBBBA 3M (2.1952 USD)	.....	.....	.....(184,544)	(20,274)	.....	.....	.....(435,214)	.....	.....	.....(184,544)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/07/2012.	08/09/2042.	01/23/2015.	Sale.....	.....	..18,200,000	USDLIBBBA 3M (2.5122 USD)	.....	.....	.....(604,068)	(24,212)	.....	.....	.....(623,583)	.....	.....	.....(604,068)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/16/2012.	08/20/2027.	01/23/2015.	Sale.....	.....	..25,300,000	USDLIBBBA 3M (2.4042 USD)	.....	.....	.....(833,443)	(32,060)	.....	.....	.....(42,204)	.....	.....	.....(833,443)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/16/2012.	08/20/2032.	01/23/2015.	Sale.....	.....	..22,500,000	USDLIBBBA 3M (2.5842 USD)	.....	.....	.....(1,363,630)	(30,875)	.....	.....	.....28,171	.....	.....	.....(1,363,630)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/07/2012.	09/11/2027.	01/23/2015.	Sale.....	.....	..29,000,000	USDLIBBBA 3M (2.2532 USD)	.....	.....	.....(445,306)	(34,076)	.....	.....	.....(543,753)	.....	.....	.....(445,306)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/07/2012.	09/11/2032.	01/23/2015.	Sale.....	.....	..21,800,000	USDLIBBBA 3M (2.4532 USD)	.....	.....	.....(641,468)	(28,159)	.....	.....	.....(389,398)	.....	.....	.....(641,468)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/07/2012.	09/11/2042.	01/23/2015.	Sale.....	.....	..31,300,000	USDLIBBBA 3M (2.6172 USD)	.....	.....	.....(1,710,630)	(43,425)	.....	.....	.....(423,487)	.....	.....	.....(1,710,630)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/12/2012.	09/14/2027.	01/23/2015.	Sale.....	.....	..17,300,000	USDLIBBBA 3M (2.3362 USD)	.....	.....	.....(411,814)	(21,148)	.....	.....	.....(165,163)	.....	.....	.....(411,814)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/17/2012.	10/19/2027.	01/23/2015.	Sale.....	.....	..20,100,000	USDLIBBBA 3M (2.3512 USD)	.....	.....	.....(529,509)	(24,838)	.....	.....	.....(169,410)	.....	.....	.....(529,509)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/17/2012.	10/19/2032.	01/23/2015.	Sale.....	.....	..13,400,000	USDLIBBBA 3M (2.5652 USD)	.....	.....	.....(612,344)	(18,231)	.....	.....	.....(26,512)	.....	.....	.....(612,344)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/17/2012.	10/19/2042.	01/23/2015.	Sale.....	.....	..21,900,000	USDLIBBBA 3M (2.7472 USD)	.....	.....	....(1,846,556)	(32,121)	.....	.....	..266,233	.....	.....	..(1,846,556)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/25/2012.	10/29/2027.	01/23/2015.	Sale.....	.....	..11,100,000	USDLIBBBA 3M (2.3852 USD)	.....	.....	....(345,055)	(13,938)	.....	.....	.....(51,672)	.....	.....	....(345,055)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/02/2012.	11/06/2042.	01/23/2015.	Sale.....	.....	..14,300,000	USDLIBBBA 3M (2.6792 USD)	.....	.....	....(926,209)	(20,415)	.....	.....	.....(21,564)	.....	.....	....(926,209)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/19/2012.	11/21/2027.	01/23/2015.	Sale.....	.....	...8,100,000	USDLIBBBA 3M (2.1632 USD)	.....	.....	....(34,544)	(9,126)	.....	.....	....(243,685)	.....	.....	....(34,544)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/19/2012.	11/21/2042.	01/23/2015.	Sale.....	.....	...8,500,000	USDLIBBBA 3M (2.5322 USD)	.....	.....	....(311,923)	(11,406)	.....	.....	....(261,808)	.....	.....	....(311,923)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/21/2012.	11/23/2027.	01/23/2015.	Sale.....	.....	..22,700,000	USDLIBBBA 3M (2.2202 USD)	.....	.....	....(247,467)	(26,315)	.....	.....	....(537,978)	.....	.....	....(247,467)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/21/2012.	11/23/2032.	01/23/2015.	Sale.....	.....	..11,300,000	USDLIBBBA 3M (2.4252 USD)	.....	.....	....(280,161)	(14,451)	.....	.....	....(256,559)	.....	.....	....(280,161)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/21/2012.	11/23/2042.	01/23/2015.	Sale.....	.....	..20,900,000	USDLIBBBA 3M (2.5912 USD)	.....	.....	....(1,030,726)	(28,752)	.....	.....	....(398,243)	.....	.....	..(1,030,726)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/19/2012.	12/21/2027.	01/23/2015.	Sale.....	.....	..10,500,000	USDLIBBBA 3M (2.3662 USD)	.....	.....	....(281,530)	(12,979)	.....	.....	....(80,440)	.....	.....	....(281,530)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/19/2012.	12/21/2032.	01/23/2015.	Sale.....	.....	...7,500,000	USDLIBBBA 3M (2.5882 USD)	.....	.....	....(375,420)	(10,242)	.....	.....	.....6,646	.....	.....	....(375,420)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/19/2012.	12/21/2042.	01/23/2015.	Sale.....	.....	..11,100,000	USDLIBBBA 3M (2.7662 USD)	.....	.....	....(966,775)	(16,311)	.....	.....	.....175,554	.....	.....	....(966,775)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	01/02/2013.	01/04/2033.	01/23/2015.	Sale.....	.....	..18,800,000	USDLIBBBA 3M (2.6812 USD)	.....	.....	....(1,208,466)	(26,652)	.....	.....	.....269,687	.....	.....	..(1,208,466)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	01/25/2013.	01/29/2033.	01/23/2015.	Sale.....	.....	...9,300,000	USDLIBBBA 3M (2.7512 USD)	.....	.....	....(697,152)	(13,663)	.....	.....	.....228,605	.....	.....	....(697,152)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	01/25/2013.	01/29/2043.	01/23/2015.	Sale.....	.....	..17,900,000	USDLIBBBA 3M (2.9372 USD)	.....	.....	....(2,157,174)	(28,241)	.....	.....	.....897,385	.....	.....	..(2,157,174)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	02/13/2013.	02/15/2028.	01/23/2015.	Sale.....	.....	..8,100,000	USDLIBBBA 3M (2.6412 USD)	.....	.....	.....(480,146)	(11,383)	.....	.....	.....184,409	.....	.....	.....(480,146)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	03/05/2013.	03/07/2028.	01/23/2015.	Sale.....	.....	..11,100,000	USDLIBBBA 3M (2.5292 USD)	.....	.....	.....(513,767)	(14,853)	.....	.....	.....109,557	.....	.....	.....(513,767)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/08/2013.	04/10/2028.	01/23/2015.	Sale.....	.....	....8,600,000	USDLIBBBA 3M (2.4722 USD)	.....	.....	.....(340,363)	(11,198)	.....	.....	.....24,536	.....	.....	.....(340,363)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/08/2013.	04/10/2033.	01/23/2015.	Sale.....	.....	....9,400,000	USDLIBBBA 3M (2.7022 USD)	.....	.....	.....(628,690)	(13,501)	.....	.....	.....158,767	.....	.....	.....(628,690)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/08/2013.	04/10/2043.	01/23/2015.	Sale.....	.....	..12,300,000	USDLIBBBA 3M (2.8712 USD)	.....	.....	.....(1,350,800)	(18,878)	.....	.....	.....450,980	.....	.....	.....(1,350,800)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/10/2013.	04/12/2028.	01/23/2015.	Sale.....	.....	..11,200,000	USDLIBBBA 3M (2.5002 USD)	.....	.....	.....(474,556)	(14,741)	.....	.....	.....67,904	.....	.....	.....(474,556)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/10/2013.	04/12/2033.	01/23/2015.	Sale.....	.....	....8,100,000	USDLIBBBA 3M (2.7362 USD)	.....	.....	.....(585,234)	(11,776)	.....	.....	.....177,650	.....	.....	.....(585,234)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/10/2013.	04/12/2043.	01/23/2015.	Sale.....	.....	..14,400,000	USDLIBBBA 3M (2.9172 USD)	.....	.....	.....(1,726,654)	(22,456)	.....	.....	.....661,340	.....	.....	.....(1,726,654)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/19/2013.	06/21/2043.	01/23/2015.	Sale.....	.....	..15,900,000	USDLIBBBA 3M (3.3312 USD)	.....	.....	.....(3,652,913)	(28,605)	.....	.....	.....2,060,129	.....	.....	.....(3,652,913)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/13/2013.	08/15/2033.	01/23/2015.	Sale.....	.....	..10,700,000	USDLIBBBA 3M (3.5832 USD)	.....	.....	.....(2,369,554)	(20,916)	.....	.....	.....1,588,905	.....	.....	.....(2,369,554)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/24/2013.	12/30/2023.	01/23/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (3.043 USD)	.....	.....	.....(2,034,640)	(32,508)	.....	.....	.....1,374,982	.....	.....	.....(2,034,640)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/25/2011.	04/27/2041.	01/23/2015.	Sale.....	.....	..28,500,000	4.2427 USD (USDLIBBBA 3M)	.....	.....	....11,030,591	66,651	.....	.....	.....(8,569,504)	.....	.....	..11,030,591	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/13/2011.	06/15/2031.	01/23/2015.	Sale.....	.....	..44,800,000	3.7877 USD (USDLIBBBA 3M)	.....	.....	.....9,916,975	92,698	.....	.....	.....(7,590,789)	.....	.....	..9,916,975	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/13/2011.	06/15/2041.	01/23/2015.	Sale.....	.....	..43,300,000	3.9307 USD (USDLIBBBA 3M)	.....	.....	....14,136,070	93,206	.....	.....	.....(10,454,836)	.....	.....	..14,136,070	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/02/2011.	08/04/2021.	01/23/2015.	Sale.....	.....	..41,200,000	2.7487 USD (USDLIBBBA 3M)	.....	.....	.....2,992,501	60,482	.....	.....	.....(1,937,622)	.....	.....	..2,992,501	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.30

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/02/2011.	08/04/2026.	01/23/2015.	Sale.....		..45,200,000	3.2717 USD (USDLIBBBA 3M)			5,732,911	80,144			..(4,187,180)		5,732,911				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.	01/23/2015.	Sale.....		..39,100,000	3.4257 USD (USDLIBBBA 3M)			6,598,329	72,835			..(4,697,826)		6,598,329				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.	01/23/2015.	Sale.....		..32,200,000	3.0097 USD (USDLIBBBA 3M)			3,581,358	52,163			..(2,026,174)		3,581,358				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.	01/23/2015.	Sale.....		..29,700,000	3.0928 USD (USDLIBBBA 3M)			4,528,602	49,548			..(2,379,227)		4,528,602				005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/19/2011.	08/23/2041.	01/23/2015.	Sale.....		..28,800,000	3.0297 USD (USDLIBBBA 3M)			4,030,124	46,986			..(1,955,413)		4,030,124				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.	01/23/2015.	Sale.....		..36,700,000	2.1368 USD (USDLIBBBA 3M)			966,860	40,771			..(272,668)		966,860				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.	01/23/2015.	Sale.....		..21,700,000	2.6438 USD (USDLIBBBA 3M)			1,273,308	30,525			..(258,050)		1,273,308				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.	01/23/2015.	Sale.....		..33,800,000	2.7428 USD (USDLIBBBA 3M)			2,714,013	49,498			..(409,737)		2,714,013				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.	01/23/2015.	Sale.....		..24,500,000	2.6688 USD (USDLIBBBA 3M)			1,487,445	34,809			..(375,846)		1,487,445				005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/09/2011.	11/14/2041.	01/23/2015.	Sale.....		..34,800,000	2.7798 USD (USDLIBBBA 3M)			3,032,829	51,696			..(673,023)		3,032,829				005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/21/2011.	11/23/2026.	01/23/2015.	Sale.....		..16,000,000	2.4868 USD (USDLIBBBA 3M)			642,003	21,036			..(172,372)		642,003				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.	01/23/2015.	Sale.....		..28,900,000	2.6218 USD (USDLIBBBA 3M)			1,670,128	40,240			..(718,722)		1,670,128				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.	01/23/2015.	Sale.....		..50,000,000	2.7278 USD (USDLIBBBA 3M)			3,537,592	72,711			..(1,174,228)		3,537,592				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.	01/23/2015.	Sale.....		..16,900,000	2.4858 USD (USDLIBBBA 3M)			724,663	22,183			..(160,572)		724,663				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.	01/23/2015.	Sale.....		..17,000,000	2.7878 USD (USDLIBBBA 3M)			1,529,806	25,309			..(352,933)		1,529,806				005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/22/2012.	03/26/2027.	01/23/2015.	Sale.....		..19,900,000	2.7678 USD (USDLIBBBA 3M)			1,470,900	29,174			(787,299)			1,470,900			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.	01/23/2015.	Sale.....		..24,900,000	2.4418 USD (USDLIBBBA 3M)			706,919	32,100			454,849			706,919			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.	01/23/2015.	Sale.....		..25,600,000	2.5608 USD (USDLIBBBA 3M)			1,099,140	34,779			618,083			1,099,140			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.	01/23/2015.	Sale.....		..36,400,000	2.3128 USD (USDLIBBBA 3M)			(342,185)	44,111			2,663,073			(342,185)			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.	01/23/2015.	Sale.....		..23,200,000	1.7988 USD (USDLIBBBA 3M)			(15,392)	21,192			505,581			(15,392)			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.	01/23/2015.	Sale.....		..15,700,000	2.1828 USD (USDLIBBBA 3M)			95,095	17,659			421,618			95,095			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.	01/23/2015.	Sale.....		..11,300,000	2.2228 USD (USDLIBBBA 3M)			133,497	13,096			257,080			133,497			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.	01/23/2015.	Sale.....		..10,500,000	2.3128 USD (USDLIBBBA 3M)			228,589	12,735			134,652			228,589			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.	01/23/2015.	Sale.....		..11,000,000	2.2988 USD (USDLIBBBA 3M)			223,372	13,258			157,562			223,372			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.	01/23/2015.	Sale.....		..25,000,000	1.7038 USD (USDLIBBBA 3M)			(231,503)	21,466			768,340			(231,503)			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.	01/23/2015.	Sale.....		..20,000,000	2.2158 USD (USDLIBBBA 3M)			207,464	23,146			479,430			207,464			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.	01/23/2015.	Sale.....		..25,000,000	2.5968 USD (USDLIBBBA 3M)			1,256,987	34,489			447,733			1,256,987			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/15/2012.	11/19/2027.	01/23/2015.	Sale.....		..11,800,000	2.1218 USD (USDLIBBBA 3M)			(5,951)	13,009			409,233			(5,951)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/15/2012.	11/19/2032.	01/23/2015.	Sale.....		..17,600,000	2.3198 USD (USDLIBBBA 3M)			155,804	21,436			669,203			155,804			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.	01/23/2015.	Sale.....		...9,700,000	2.5998 USD (USDLIBBBA 3M)			528,527	13,399			(175,376)			528,527			005.....

E19.31

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	03/19/2013.	03/21/2023.	01/23/2015.	Sale.....		..10,300,000	2.0178 USD (USDLIBBBA 3M)			125,914	10,639			106,579			125,914			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	03/19/2013.	03/21/2028.	01/23/2015.	Sale.....		..10,400,000	2.5728 USD (USDLIBBBA 3M)			533,023	14,109			(153,065)			533,023			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/03/2013.	04/05/2023.	01/23/2015.	Sale.....		..18,700,000	1.9648 USD (USDLIBBBA 3M)			149,073	18,695			275,826			149,073			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/03/2013.	04/05/2028.	01/23/2015.	Sale.....		..11,700,000	2.5188 USD (USDLIBBBA 3M)			504,640	15,478			(96,976)			504,640			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/03/2013.	04/05/2033.	01/23/2015.	Sale.....		..15,500,000	2.7598 USD (USDLIBBBA 3M)			1,175,917	22,684			(394,727)			1,175,917			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/05/2013.	04/09/2028.	01/23/2015.	Sale.....		...8,300,000	2.3768 USD (USDLIBBBA 3M)			229,313	10,326			67,360			229,313			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/12/2013.	04/16/2028.	01/23/2015.	Sale.....		..11,700,000	2.4408 USD (USDLIBBBA 3M)			414,342	15,047			9,968			414,342			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	03/28/2011.	03/30/2041.	01/26/2015.	Sale.....		..54,500,000	USDLIBBBA 3M (4.2933 USD)			...(21,574,871)	(134,445)			16,894,927			...(21,574,871)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/08/2011.	08/10/2041.	01/26/2015.	Sale.....		155,100,000	USDLIBBBA 3M (3.4712 USD)			...(35,351,114)	(307,060)			23,762,910			...(35,351,114)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2013.	06/27/2018.	01/26/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (1.6682 USD)			(366,136)	(19,005)			163,723			(366,136)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/26/2013.	06/28/2018.	01/26/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (1.6342 USD)			(278,695)	(15,176)			112,792			(278,695)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2028.	01/26/2015.	Sale.....		..10,900,000	USDLIBBBA 3M (3.412 USD)			(1,677,946)	(21,125)			1,225,717			(1,677,946)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2019.	01/26/2015.	Sale.....		..15,300,000	USDLIBBBA 3M (1.768 USD)			(273,033)	(14,193)			107,032			(273,033)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2029.	01/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.32 USD)			(1,435,582)	(18,867)			1,016,871			(1,435,582)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/29/2014.	01/31/2029.	01/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.289 USD)			(1,396,420)	(18,678)			979,055			(1,396,420)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/26/2014.	02/28/2029.	01/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.253 USD)	.....	.....	....(1,352,877)	(18,440)	.....	.....	...936,435	.....	.....	..(1,352,877)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/27/2014.	03/03/2029.	01/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.235 USD)	.....	.....	....(1,330,489)	(18,336)	.....	.....	...914,800	.....	.....	..(1,330,489)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/25/2014.	03/27/2029.	01/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.28 USD)	.....	.....	....(1,388,060)	(18,489)	.....	.....	...970,166	.....	.....	..(1,388,060)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2029.	01/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.161 USD)	.....	.....	....(1,238,251)	(17,845)	.....	.....	...824,924	.....	.....	..(1,238,251)	.....	.....	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.	01/26/2015.	Sale.....	.....	..26,100,000	4.3497 USD (USDLIBBBA 3M)	.....	.....	....7,701,553	65,684	.....	.....	..(6,345,845)	.....	.....	...7,701,553	.....	.....	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.	01/26/2015.	Sale.....	.....	..36,400,000	2.6428 USD (USDLIBBBA 3M)	.....	.....	....2,056,472	53,607	.....	.....	..(424,730)	.....	.....	...2,056,472	.....	.....	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.	01/26/2015.	Sale.....	.....	..60,600,000	2.7238 USD (USDLIBBBA 3M)	.....	.....	....4,453,004	92,246	.....	.....	..(511,635)	.....	.....	...4,453,004	.....	.....	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.	01/26/2015.	Sale.....	.....	..31,200,000	2.0148 USD (USDLIBBBA 3M)	.....	.....	....502,722	33,704	.....	.....	...38,325	.....	.....	....502,722	.....	.....	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.	01/26/2015.	Sale.....	.....	..56,100,000	2.5548 USD (USDLIBBBA 3M)	.....	.....	....2,088,904	79,116	.....	.....	...1,379,017	.....	.....	...2,088,904	.....	.....	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.	01/26/2015.	Sale.....	.....	..55,000,000	2.1408 USD (USDLIBBBA 3M)	.....	.....	....1,680,086	63,747	.....	.....	..(276,144)	.....	.....	...1,680,086	.....	.....	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.	01/26/2015.	Sale.....	.....	..96,900,000	2.8828 USD (USDLIBBBA 3M)	.....	.....	....10,238,645	156,250	.....	.....	..(3,808,947)	.....	.....	...10,238,645	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	06/01/2009.	06/03/2039.	01/27/2015.	Sale.....	.....	..28,700,000	USDLIBBBA 3M (4.3972 USD)	.....	.....	..(11,810,336)	(76,326)	.....	.....	...9,088,618	.....	.....	..(11,810,336)	.....	.....	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.	01/27/2015.	Sale.....	.....	..13,100,000	USDLIBBBA 3M (4.1433 USD)	.....	.....	....(4,793,080)	(32,714)	.....	.....	...3,571,609	.....	.....	..(4,793,080)	.....	.....	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.	01/27/2015.	Sale.....	.....	..12,800,000	USDLIBBBA 3M (4.3012 USD)	.....	.....	....(5,088,676)	(33,280)	.....	.....	...3,866,522	.....	.....	..(5,088,676)	.....	.....	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.	01/27/2015.	Sale.....	.....	..11,800,000	USDLIBBBA 3M (4.6022 USD)	.....	.....	....(5,434,349)	(32,940)	.....	.....	...4,248,300	.....	.....	..(5,434,349)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	01/27/2015.	Sale.....	.....	..6,200,000	USDLIBBBA 3M (4.4073 USD)	.....	.....	....(1,430,809)	(16,476)	.....	.....	.....1,211,623	.....	.....	..(1,430,809)	.....	.....	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.	01/27/2015.	Sale.....	.....	..14,500,000	USDLIBBBA 3M (3.3553 USD)	.....	.....	....(1,377,522)	(28,854)	.....	.....	.....1,146,872	.....	.....	..(1,377,522)	.....	.....	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.	01/27/2015.	Sale.....	.....	..19,200,000	USDLIBBBA 3M (3.6233 USD)	.....	.....	....(3,112,418)	(41,559)	.....	.....	.....2,416,667	.....	.....	..(3,112,418)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	12/02/2010.	12/06/2030.	01/27/2015.	Sale.....	.....	..19,300,000	USDLIBBBA 3M (3.8233 USD)	.....	.....	....(4,417,330)	(44,241)	.....	.....	.....3,312,084	.....	.....	..(4,417,330)	.....	.....	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.	01/27/2015.	Sale.....	.....	..61,300,000	USDLIBBBA 3M (2.7525 USD)	.....	.....	....(4,649,400)	(98,218)	.....	.....	.....2,386,894	.....	.....	..(4,649,400)	.....	.....	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.	01/27/2015.	Sale.....	.....	..47,000,000	USDLIBBBA 3M (2.8675 USD)	.....	.....	....(4,599,935)	(78,759)	.....	.....	.....2,029,367	.....	.....	..(4,599,935)	.....	.....	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.	01/27/2015.	Sale.....	.....	..23,400,000	USDLIBBBA 3M (2.1942 USD)	.....	.....	....(732,552)	(29,281)	.....	.....	.....252,910	.....	.....	..(732,552)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/29/2011.	12/01/2031.	01/27/2015.	Sale.....	.....	..15,500,000	USDLIBBBA 3M (2.6112 USD)	.....	.....	....(942,405)	(23,525)	.....	.....	.....111,920	.....	.....	..(942,405)	.....	.....	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.	01/27/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (2.0672 USD)	.....	.....	....(447,794)	(23,453)	.....	.....	.....30,049	.....	.....	..(447,794)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	01/19/2012.	01/23/2027.	01/27/2015.	Sale.....	.....	..23,600,000	USDLIBBBA 3M (2.4632 USD)	.....	.....	....(1,051,303)	(33,645)	.....	.....	.....177,422	.....	.....	..(1,051,303)	.....	.....	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.	01/27/2015.	Sale.....	.....	..15,700,000	USDLIBBBA 3M (2.6072 USD)	.....	.....	....(944,824)	(23,827)	.....	.....	.....97,425	.....	.....	..(944,824)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA78	02/09/2012.	02/13/2017.	01/27/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (1.1142 USD)	.....	.....	....(144,665)	(11,259)	.....	.....	.....70,555	.....	.....	..(144,665)	.....	.....	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.	01/27/2015.	Sale.....	.....	..18,500,000	USDLIBBBA 3M (2.5522 USD)	.....	.....	....(1,002,889)	(27,413)	.....	.....	.....307,310	.....	.....	..(1,002,889)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	03/01/2012.	03/05/2022.	01/27/2015.	Sale.....	.....	..21,900,000	USDLIBBBA 3M (2.1202 USD)	.....	.....	....(561,947)	(26,379)	.....	.....	.....95,308	.....	.....	..(561,947)	.....	.....	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.	01/27/2015.	Sale.....	.....	..17,700,000	USDLIBBBA 3M (2.8832 USD)	.....	.....	....(1,609,231)	(29,810)	.....	.....	.....921,571	.....	.....	..(1,609,231)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	01/27/2015.	Sale.....	.....	..11,300,000	USDLIBBBA 3M (1.7332 USD)	.....	.....	.....29,300	(10,741)	.....	.....	.....(278,591)	.....	.....	.....29,300	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	06/29/2012.	07/03/2042.	01/27/2015.	Sale.....	.....	..16,600,000	USDLIBBBA 3M (2.4802 USD)	.....	.....	.....(631,750)	(23,636)	.....	.....	.....(668,949)	.....	.....	.....(631,750)	.....	.....	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.	01/27/2015.	Sale.....	.....	..33,500,000	USDLIBBBA 3M (2.3092 USD)	.....	.....	.....(509,816)	(44,461)	.....	.....	.....(1,282,971)	.....	.....	.....(509,816)	.....	.....	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.	01/27/2015.	Sale.....	.....	..47,000,000	USDLIBBBA 3M (2.4522 USD)	.....	.....	.....(1,504,740)	(66,672)	.....	.....	.....(2,168,098)	.....	.....	.....(1,504,740)	.....	.....	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.	01/27/2015.	Sale.....	.....	..29,700,000	USDLIBBBA 3M (2.7362 USD)	.....	.....	.....(2,752,032)	(47,520)	.....	.....	.....300,198	.....	.....	.....(2,752,032)	.....	.....	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.	01/27/2015.	Sale.....	.....	..12,300,000	USDLIBBBA 3M (2.6952 USD)	.....	.....	.....(1,034,144)	(19,289)	.....	.....	.....23,944	.....	.....	.....(1,034,144)	.....	.....	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.	01/27/2015.	Sale.....	.....	..14,800,000	USDLIBBBA 3M (1.8912 USD)	.....	.....	.....(105,820)	(15,588)	.....	.....	.....(233,956)	.....	.....	.....(105,820)	.....	.....	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.	01/27/2015.	Sale.....	.....	..12,200,000	USDLIBBBA 3M (2.8162 USD)	.....	.....	.....(1,341,579)	(20,060)	.....	.....	.....316,731	.....	.....	.....(1,341,579)	.....	.....	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.	01/27/2015.	Sale.....	.....	..6,400,000	USDLIBBBA 3M (2.5653 USD)	.....	.....	.....(345,176)	(9,530)	.....	.....	.....(12,569)	.....	.....	.....(345,176)	.....	.....	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.	01/27/2015.	Sale.....	.....	..20,300,000	USDLIBBBA 3M (2.3032 USD)	.....	.....	.....(510,474)	(26,864)	.....	.....	.....(288,033)	.....	.....	.....(510,474)	.....	.....	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.	01/27/2015.	Sale.....	.....	..13,000,000	USDLIBBBA 3M (1.8422 USD)	.....	.....	.....(27,244)	(13,248)	.....	.....	.....(281,114)	.....	.....	.....(27,244)	.....	.....	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.	01/27/2015.	Sale.....	.....	..23,300,000	USDLIBBBA 3M (1.8922 USD)	.....	.....	.....(128,789)	(24,426)	.....	.....	.....(426,345)	.....	.....	.....(128,789)	.....	.....	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.	01/27/2015.	Sale.....	.....	..19,100,000	USDLIBBBA 3M (2.4422 USD)	.....	.....	.....(782,674)	(26,734)	.....	.....	.....12,992	.....	.....	.....(782,674)	.....	.....	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.	01/27/2015.	Sale.....	.....	..15,100,000	USDLIBBBA 3M (2.8702 USD)	.....	.....	.....(1,843,570)	(25,265)	.....	.....	.....551,476	.....	.....	.....(1,843,570)	.....	.....	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.	01/27/2015.	Sale.....	.....	..16,200,000	USDLIBBBA 3M (2.5442 USD)	.....	.....	.....(857,930)	(23,925)	.....	.....	.....194,099	.....	.....	.....(857,930)	.....	.....	005.....

E19.35

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 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.	01/27/2015.	Sale.....	.....	..14,400,000	USDLIBBBA 3M (2.7712 USD)	.....	.....	....(1,232,012)	(23,355)	.....	.....	....396,309	.....	.....	..(1,232,012)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	02/01/2013.	02/05/2043.	01/27/2015.	Sale.....	.....	..14,400,000	USDLIBBBA 3M (3.0492 USD)	.....	.....	....(2,317,085)	(25,915)	.....	.....	....1,040,296	.....	.....	..(2,317,085)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/05/2014.	02/07/2019.	01/27/2015.	Sale.....	.....	..30,000,000	USDLIBBBA 3M (1.599 USD)	.....	.....	....(348,695)	(26,204)	.....	.....	....(12,531)	.....	.....	....(348,695)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/16/2014.	04/22/2019.	01/27/2015.	Sale.....	.....	..33,000,000	USDLIBBBA 3M (1.753 USD)	.....	.....	....(549,980)	(32,021)	.....	.....	....143,442	.....	.....	....(549,980)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/20/2014.	05/22/2019.	01/27/2015.	Sale.....	.....	..31,000,000	USDLIBBBA 3M (1.6295 USD)	.....	.....	....(357,550)	(27,660)	.....	.....	....(44,900)	.....	.....	....(357,550)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/18/2014.	06/20/2019.	01/27/2015.	Sale.....	.....	..40,000,000	USDLIBBBA 3M (1.796 USD)	.....	.....	....(724,494)	(39,583)	.....	.....	....203,410	.....	.....	....(724,494)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2014.	07/01/2019.	01/27/2015.	Sale.....	.....	190,000,000	USDLIBBBA 3M (1.7145 USD)	.....	.....	....(2,735,265)	(177,249)	.....	.....	....249,690	.....	.....	..(2,735,265)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/15/2014.	07/17/2019.	01/27/2015.	Sale.....	.....	..32,000,000	USDLIBBBA 3M (1.762 USD)	.....	.....	....(517,020)	(31,273)	.....	.....	....98,391	.....	.....	....(517,020)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/12/2014.	09/16/2019.	01/27/2015.	Sale.....	.....	..32,000,000	USDLIBBBA 3M (1.9635 USD)	.....	.....	....(791,005)	(35,178)	.....	.....	....353,696	.....	.....	....(791,005)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/28/2014.	10/30/2019.	01/27/2015.	Sale.....	.....	..23,000,000	USDLIBBBA 3M (1.674 USD)	.....	.....	....(258,437)	(21,181)	.....	.....	....(69,919)	.....	.....	....(258,437)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/10/2014.	12/12/2019.	01/27/2015.	Sale.....	.....	..55,000,000	USDLIBBBA 3M (1.733 USD)	.....	.....	....(713,783)	(52,466)	.....	.....	....(64,326)	.....	.....	....(713,783)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/10/2015.	12/12/2019.	01/27/2015.	Sale.....	.....	..86,000,000	USDLIBBBA 3M (1.733 USD)	.....	.....	....(636,613)	(49,429)	.....	.....	.....	.....	.....	....(636,613)	.....	.....	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.	01/27/2015.	Sale.....	.....	..10,000,000	4.8668 USD (USDLIBBBA 3M)	.....	.....	....5,094,970	29,464	.....	.....	....(3,955,344)	.....	.....	....5,094,970	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	10/06/2008.	10/08/2038.	01/27/2015.	Sale.....	.....	..13,600,000	4.2698 USD (USDLIBBBA 3M)	.....	.....	....5,020,536	34,967	.....	.....	....(3,929,948)	.....	.....	....5,020,536	.....	.....	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.	01/27/2015.	Sale.....	.....	..11,300,000	3.4297 USD (USDLIBBBA 3M)	.....	.....	....2,454,046	23,065	.....	.....	....(1,576,775)	.....	.....	....2,454,046	.....	.....	005.....

E19.36

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868	12/18/2009.	12/22/2039.	01/27/2015.	Sale.....	.....	...4,500,000	4.2927 USD (USDLIBBBA 3M)	.....	.....	.....1,773,848	11,631	.....	.....	..(1,356,242)	.....	.....	...1,773,848	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	02/05/2010.	02/09/2040.	01/27/2015.	Sale.....	.....	...5,900,000	4.3658 USD (USDLIBBBA 3M)	.....	.....	.....2,416,219	15,584	.....	.....	..(1,862,617)	.....	.....	...2,416,219	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	03/26/2010.	03/30/2040.	01/27/2015.	Sale.....	.....	...5,600,000	4.5008 USD (USDLIBBBA 3M)	.....	.....	.....2,461,184	15,185	.....	.....	..(1,915,941)	.....	.....	...2,461,184	.....	.....	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.	01/27/2015.	Sale.....	.....	..14,800,000	3.7378 USD (USDLIBBBA 3M)	.....	.....	.....1,677,090	33,144	.....	.....	..(1,451,123)	.....	.....	...1,677,090	.....	.....	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.	01/27/2015.	Sale.....	.....	...7,800,000	3.6297 USD (USDLIBBBA 3M)	.....	.....	......840,805	16,933	.....	.....	....(721,707)	.....	.....	...840,805	.....	.....	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.	01/27/2015.	Sale.....	.....	..16,700,000	3.5378 USD (USDLIBBBA 3M)	.....	.....	.....1,723,602	35,273	.....	.....	..(1,467,059)	.....	.....	...1,723,602	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	05/06/2010.	05/10/2020.	01/27/2015.	Sale.....	.....	..20,600,000	3.4317 USD (USDLIBBBA 3M)	.....	.....	.....1,964,626	42,117	.....	.....	..(1,698,973)	.....	.....	...1,964,626	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	06/01/2010.	06/03/2020.	01/27/2015.	Sale.....	.....	..31,300,000	3.3648 USD (USDLIBBBA 3M)	.....	.....	.....2,911,406	62,595	.....	.....	..(2,484,371)	.....	.....	...2,911,406	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868	06/07/2010.	06/09/2020.	01/27/2015.	Sale.....	.....	..12,400,000	3.3068 USD (USDLIBBBA 3M)	.....	.....	.....1,122,478	24,331	.....	.....	....(948,136)	.....	.....	...1,122,478	.....	.....	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.	01/27/2015.	Sale.....	.....	..12,000,000	3.8298 USD (USDLIBBBA 3M)	.....	.....	.....2,682,394	27,540	.....	.....	..(2,040,121)	.....	.....	...2,682,394	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	06/29/2010.	07/01/2020.	01/27/2015.	Sale.....	.....	..28,900,000	3.0378 USD (USDLIBBBA 3M)	.....	.....	.....2,260,856	51,394	.....	.....	..(1,808,873)	.....	.....	...2,260,856	.....	.....	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.	01/27/2015.	Sale.....	.....	...6,900,000	3.0317 USD (USDLIBBBA 3M)	.....	.....	.....533,292	12,244	.....	.....	....(429,807)	.....	.....	...533,292	.....	.....	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.	01/27/2015.	Sale.....	.....	..17,300,000	2.9538 USD (USDLIBBBA 3M)	.....	.....	.....1,279,808	30,055	.....	.....	..(1,008,226)	.....	.....	...1,279,808	.....	.....	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.	01/27/2015.	Sale.....	.....	..23,500,000	2.5787 USD (USDLIBBBA 3M)	.....	.....	.....1,270,143	35,220	.....	.....	....(897,043)	.....	.....	...1,270,143	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	08/25/2010.	08/27/2020.	01/27/2015.	Sale.....	.....	..41,500,000	2.4978 USD (USDLIBBBA 3M)	.....	.....	.....1,992,208	59,980	.....	.....	..(1,402,280)	.....	.....	...1,992,208	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	09/01/2010.	09/03/2020.	01/27/2015.	Sale.....		..60,300,000	2.5408 USD (USDLIBBBA 3M)			...3,170,727	88,846			..(2,173,367)			...3,170,727			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	11/01/2010.	11/03/2020.	01/27/2015.	Sale.....		...9,700,000	2.7137 USD (USDLIBBBA 3M)			...595,907	15,377			..(439,420)			...595,907			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/29/2010.	12/01/2020.	01/27/2015.	Sale.....		..16,600,000	2.9807 USD (USDLIBBBA 3M)			...1,292,141	29,113			..(1,003,016)			...1,292,141			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.	01/27/2015.	Sale.....		..26,800,000	2.9727 USD (USDLIBBBA 3M)			...2,075,092	46,899			..(1,607,391)			...2,075,092			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	03/02/2011.	03/04/2021.	01/27/2015.	Sale.....		..11,000,000	3.5807 USD (USDLIBBBA 3M)			...1,255,481	23,516			..(1,057,859)			...1,255,481			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	03/21/2011.	03/23/2021.	01/27/2015.	Sale.....		..14,800,000	3.4448 USD (USDLIBBBA 3M)			...1,531,957	30,189			..(1,309,915)			...1,531,957			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/11/2011.	05/13/2021.	01/27/2015.	Sale.....		...15,100,000	3.2777 USD (USDLIBBBA 3M)			...1,479,428	29,372			..(1,195,077)			...1,479,428			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.	01/27/2015.	Sale.....		231,200,000	3.86 USD (USDLIBBBA 3M)			...55,353,146	534,032			..(41,548,294)			...55,353,146			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	07/29/2011.	08/02/2041.	01/27/2015.	Sale.....		...7,700,000	3.8547 USD (USDLIBBBA 3M)			...2,471,914	17,820			..(1,749,572)			...2,471,914			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.	01/27/2015.	Sale.....		..47,400,000	2.7287 USD (USDLIBBBA 3M)			...3,106,869	75,598			..(2,170,369)			...3,106,869			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	08/08/2011.	08/10/2031.	01/27/2015.	Sale.....		..13,600,000	3.2498 USD (USDLIBBBA 3M)			...2,071,464	26,225			..(1,305,408)			...2,071,464			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	08/09/2011.	08/11/2021.	01/27/2015.	Sale.....		..31,000,000	2.3017 USD (USDLIBBBA 3M)			...1,200,035	40,980			..(592,552)			...1,200,035			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.	01/27/2015.	Sale.....		..36,500,000	2.2037 USD (USDLIBBBA 3M)			...1,186,255	45,958			..(469,369)			...1,186,255			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	08/19/2011.	08/23/2021.	01/27/2015.	Sale.....		...9,000,000	2.2147 USD (USDLIBBBA 3M)			...297,755	11,395			..(121,949)			...297,755			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	08/31/2011.	09/02/2021.	01/27/2015.	Sale.....		..12,200,000	2.4077 USD (USDLIBBBA 3M)			...548,332	16,946			..(311,600)			...548,332			005.....

E19.38

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/02/2011.	09/06/2021.	01/27/2015.	Sale.....	.....	..13,900,000	2.2608 USD (USDLIBBBA 3M)	.....	.....	.....497,554	17,987	.....	.....	.....(225,636)	.....	.....	.....497,554	.....	.....	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.	01/27/2015.	Sale.....	.....	..37,400,000	2.9708 USD (USDLIBBBA 3M)	.....	.....	.....5,236,800	65,237	.....	.....	.....(2,114,599)	.....	.....	.....5,236,800	.....	.....	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.	01/27/2015.	Sale.....	.....	...9,700,000	2.1608 USD (USDLIBBBA 3M)	.....	.....	.....277,487	11,900	.....	.....	.....(95,223)	.....	.....	.....277,487	.....	.....	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.	01/27/2015.	Sale.....	.....	...5,800,000	2.1748 USD (USDLIBBBA 3M)	.....	.....	.....175,890	7,127	.....	.....	.....(60,328)	.....	.....	.....175,890	.....	.....	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.	01/27/2015.	Sale.....	.....	..27,100,000	2.2228 USD (USDLIBBBA 3M)	.....	.....	.....899,538	34,467	.....	.....	.....(351,165)	.....	.....	.....899,538	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/02/2011.	11/04/2041.	01/27/2015.	Sale.....	.....	..23,200,000	2.8658 USD (USDLIBBBA 3M)	.....	.....	.....2,747,223	39,037	.....	.....	.....(836,090)	.....	.....	.....2,747,223	.....	.....	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.	01/27/2015.	Sale.....	.....	..41,900,000	2.1558 USD (USDLIBBBA 3M)	.....	.....	.....1,206,454	51,467	.....	.....	.....(356,628)	.....	.....	.....1,206,454	.....	.....	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.	01/27/2015.	Sale.....	.....	..12,100,000	2.1578 USD (USDLIBBBA 3M)	.....	.....	.....346,797	14,878	.....	.....	.....(104,555)	.....	.....	.....346,797	.....	.....	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.	01/27/2015.	Sale.....	.....	..70,000,000	2.7288 USD (USDLIBBBA 3M)	.....	.....	.....6,303,551	111,278	.....	.....	.....(657,221)	.....	.....	.....6,303,551	.....	.....	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.	01/27/2015.	Sale.....	.....	..12,200,000	2.0938 USD (USDLIBBBA 3M)	.....	.....	.....297,798	14,427	.....	.....	.....(49,336)	.....	.....	.....297,798	.....	.....	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.	01/27/2015.	Sale.....	.....	..12,300,000	2.6708 USD (USDLIBBBA 3M)	.....	.....	.....956,943	19,080	.....	.....	.....23,617	.....	.....	.....956,943	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	01/13/2012.	01/17/2022.	01/27/2015.	Sale.....	.....	..15,000,000	2.0208 USD (USDLIBBBA 3M)	.....	.....	.....287,831	17,139	.....	.....	.....21,773	.....	.....	.....287,831	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	04/13/2012.	04/17/2042.	01/27/2015.	Sale.....	.....	..27,400,000	2.8428 USD (USDLIBBBA 3M)	.....	.....	.....3,140,968	45,697	.....	.....	.....(861,337)	.....	.....	.....3,140,968	.....	.....	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.	01/27/2015.	Sale.....	.....	..21,700,000	1.6828 USD (USDLIBBBA 3M)	.....	.....	.....(146,219)	19,939	.....	.....	.....624,789	.....	.....	.....(146,219)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	07/24/2012.	07/26/2022.	01/27/2015.	Sale.....	.....	...9,700,000	1.5428 USD (USDLIBBBA 3M)	.....	.....	.....(167,561)	8,113	.....	.....	.....379,541	.....	.....	.....(167,561)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	08/22/2012.	08/24/2027.	01/27/2015.	Sale.....	.....	...6,800,000	2.3028 USD (USDLIBBBA 3M)	.....	.....	.....166,307	8,993	.....	.....	.....87,918	.....	.....	.....166,307	.....	.....	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.	01/27/2015.	Sale.....	.....	..12,800,000	1.7618 USD (USDLIBBBA 3M)	.....	.....	.....(26,103)	12,481	.....	.....	.....314,112	.....	.....	.....(26,103)	.....	.....	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.	01/27/2015.	Sale.....	.....	..16,200,000	2.5488 USD (USDLIBBBA 3M)	.....	.....	.....854,716	23,942	.....	.....	.....435,041	.....	.....	.....854,716	.....	.....	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.	01/27/2015.	Sale.....	.....	..18,400,000	2.5718 USD (USDLIBBBA 3M)	.....	.....	.....1,058,243	27,240	.....	.....	.....416,529	.....	.....	.....1,058,243	.....	.....	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.	01/27/2015.	Sale.....	.....	...9,200,000	1.7668 USD (USDLIBBBA 3M)	.....	.....	.....(29,378)	8,947	.....	.....	.....233,316	.....	.....	.....(29,378)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/07/2012.	11/09/2022.	01/27/2015.	Sale.....	.....	..25,000,000	1.6778 USD (USDLIBBBA 3M)	.....	.....	.....(239,317)	23,099	.....	.....	.....817,068	.....	.....	.....(239,317)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	12/27/2012.	12/31/2042.	01/27/2015.	Sale.....	.....	...6,900,000	2.7048 USD (USDLIBBBA 3M)	.....	.....	.....582,731	10,799	.....	.....	.....(26,998)	.....	.....	.....582,731	.....	.....	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.	01/27/2015.	Sale.....	.....	..10,300,000	2.0378 USD (USDLIBBBA 3M)	.....	.....	.....160,080	11,784	.....	.....	.....90,888	.....	.....	.....160,080	.....	.....	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.	01/27/2015.	Sale.....	.....	..10,000,000	2.0038 USD (USDLIBBBA 3M)	.....	.....	.....126,824	11,195	.....	.....	.....117,335	.....	.....	.....126,824	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	04/18/2013.	04/22/2023.	01/27/2015.	Sale.....	.....	..10,000,000	1.8498 USD (USDLIBBBA 3M)	.....	.....	.....4,267	10,322	.....	.....	.....240,016	.....	.....	.....4,267	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2013.	08/30/2023.	01/27/2015.	Sale.....	.....	...6,800,000	2.9488 USD (USDLIBBBA 3M)	.....	.....	.....608,971	11,787	.....	.....	.....(413,436)	.....	.....	.....608,971	.....	.....	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.	01/28/2015.	Sale.....	.....	..19,500,000	2.2348 USD (USDLIBBBA 3M)	.....	.....	.....103,300	28,208	.....	.....	.....955,147	.....	.....	.....103,300	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/12/2014.	03/14/2029.	01/28/2015.	Sale.....	.....	..19,000,000	3.3165 USD (USDLIBBBA 3M)	.....	.....	.....2,855,704	42,208	.....	.....	.....(1,927,408)	.....	.....	.....2,855,704	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2014.	10/10/2034.	01/28/2015.	Sale.....	.....	..30,000,000	2.9435 USD (USDLIBBBA 3M)	.....	.....	.....3,488,377	58,524	.....	.....	.....(1,548,443)	.....	.....	.....3,488,377	.....	.....	005.....

E19.40

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2044.	01/28/2015.	Sale.....		..44,000,000	2.822 USD (USDLIBBBA 3M)			...5,035,512	82,219			..(1,138,177)			...5,035,512			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.	01/30/2015.	Sale.....		..50,000,000	USDLIBBBA 3M (3.3453 USD)			..(10,674,457)	(120,766)			...6,214,585			..(10,674,457)			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.	01/30/2015.	Sale.....		..70,300,000	USDLIBBBA 3M (3.2762 USD)			..(14,867,015)	(166,417)			...8,120,494			..(14,867,015)			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.	01/30/2015.	Sale.....		..84,600,000	USDLIBBBA 3M (2.8672 USD)			..(10,790,163)	(173,159)			...3,062,980			..(10,790,163)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/02/2014.	07/07/2044.	01/30/2015.	Sale.....		..52,000,000	USDLIBBBA 3M (3.411 USD)			..(13,120,903)	(127,890)			...7,685,128			..(13,120,903)			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.	01/30/2015.	Sale.....		..10,300,000	2.8788 USD (USDLIBBBA 3M)			...1,080,454	21,141			..(461,965)			...1,080,454			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.	01/30/2015.	Sale.....		..18,600,000	3.0388 USD (USDLIBBBA 3M)			...3,020,853	40,491			..(1,296,640)			...3,020,853			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.	01/30/2015.	Sale.....		..66,000,000	2.945 USD (USDLIBBBA 3M)			...9,430,541	138,533			..(3,400,384)			...9,430,541			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.	01/30/2015.	Sale.....		..60,600,000	2.7068 USD (USDLIBBBA 3M)			...5,629,706	116,603			..(311,069)			...5,629,706			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/18/2014.	03/20/2034.	01/30/2015.	Sale.....		..8,000,000	3.477 USD (USDLIBBBA 3M)			...1,644,754	20,097			..(1,073,238)			...1,644,754			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/18/2014.	08/20/2044.	01/30/2015.	Sale.....		..57,000,000	3.146 USD (USDLIBBBA 3M)			...10,995,336	129,194			..(5,305,195)			...10,995,336			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/09/2014.	10/14/2044.	01/30/2015.	Sale.....		..8,000,000	3.0355 USD (USDLIBBBA 3M)			...1,345,224	17,383			..(562,074)			...1,345,224			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2013.	06/07/2033.	02/02/2015.	Sale.....		..30,000,000	USDLIBBBA 3M (3.0522 USD)			(4,360,695)	(68,074)			...2,063,101			..(4,360,695)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2024.	02/02/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (2.812 USD)			(1,611,490)	(39,269)			...933,864			..(1,611,490)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2014.	07/01/2044.	02/02/2015.	Sale.....		..38,000,000	USDLIBBBA 3M (3.338 USD)			(9,555,253)	(94,389)			...5,040,601			..(9,555,253)			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.42

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2014.	10/14/2029.	02/02/2015.	Sale.....	.....	..21,000,000	USDLIBBBA 3M (2.7505 USD)	.....	.....	....(1,904,064)	(42,384)	.....	.....	....651,854	.....	.....	..(1,904,064)	.....	.....	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.	02/02/2015.	Sale.....	.....	..10,300,000	USDLIBBBA 3M (3.9803 USD)	.....	.....	....(1,311,984)	(30,959)	.....	.....	....1,129,296	.....	.....	..(1,311,984)	.....	.....	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.	02/02/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.3772 USD)	.....	.....	....(371,753)	(17,274)	.....	.....	....(297,031)	.....	.....	....(371,753)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	04/23/2013.	04/25/2043.	02/02/2015.	Sale.....	.....	....7,800,000	USDLIBBBA 3M (2.8242 USD)	.....	.....	....(1,015,314)	(16,258)	.....	.....	....212,088	.....	.....	..(1,015,314)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/19/2013.	06/21/2023.	02/02/2015.	Sale.....	.....	..26,600,000	USDLIBBBA 3M (2.5262 USD)	.....	.....	....(1,592,526)	(48,836)	.....	.....	....733,837	.....	.....	..(1,592,526)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/05/2013.	07/09/2043.	02/02/2015.	Sale.....	.....	..30,000,000	USDLIBBBA 3M (3.6472 USD)	.....	.....	....(9,435,978)	(82,188)	.....	.....	....5,806,111	.....	.....	..(9,435,978)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/11/2014.	02/13/2034.	02/02/2015.	Sale.....	.....	..28,400,000	USDLIBBBA 3M (3.548 USD)	.....	.....	....(6,476,663)	(75,838)	.....	.....	....4,105,881	.....	.....	..(6,476,663)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2024.	02/02/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (2.792 USD)	.....	.....	....(1,660,608)	(41,190)	.....	.....	....953,320	.....	.....	..(1,660,608)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/05/2014.	03/07/2029.	02/02/2015.	Sale.....	.....	..17,000,000	USDLIBBBA 3M (3.275 USD)	.....	.....	....(2,656,733)	(41,626)	.....	.....	....1,638,128	.....	.....	..(2,656,733)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/24/2013.	12/30/2023.	02/06/2015.	Sale.....	.....	..20,000,000	3.04 USD (USDLIBBBA 3M)	.....	.....	....1,936,316	52,433	.....	.....	....(1,370,030)	.....	.....	....1,936,316	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2029.	02/06/2015.	Sale.....	.....	..15,000,000	3.323 USD (USDLIBBBA 3M)	.....	.....	....2,251,843	43,698	.....	.....	....(1,528,090)	.....	.....	....2,251,843	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2034.	02/06/2015.	Sale.....	.....	..24,000,000	3.1655 USD (USDLIBBBA 3M)	.....	.....	....3,625,766	66,342	.....	.....	....(2,071,276)	.....	.....	....3,625,766	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2014.	07/21/2044.	02/06/2015.	Sale.....	.....	..21,000,000	3.2535 USD (USDLIBBBA 3M)	.....	.....	....4,361,033	59,583	.....	.....	....(2,420,918)	.....	.....	....4,361,033	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/07/2012.	02/09/2017.	02/06/2015.	Sale.....	.....	..17,200,000	USDLIBBBA 3M (1.0942 USD)	.....	.....	....(108,662)	(13,902)	.....	.....	....54,871	.....	.....	....(108,662)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA78	06/19/2012.	06/21/2017.	02/06/2015.	Sale.....	.....	..10,300,000	USDLIBBBA 3M (0.9732 USD)	.....	.....	....(20,208)	(6,993)	.....	.....	....(29,256)	.....	.....	....(20,208)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2029.	02/06/2015.	Sale.....	.....	..19,000,000	USDLIBBBA 3M (3.241 USD)	.....	.....	....(2,686,305)	(53,716)	.....	.....	.....1,753,254	.....	.....	....(2,686,305)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2014.	06/05/2019.	02/06/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (1.7065 USD)	.....	.....	....(298,113)	(27,667)	.....	.....	.....30,356	.....	.....	....(298,113)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2014.	08/21/2019.	02/06/2015.	Sale.....	.....	..34,000,000	USDLIBBBA 3M (1.7265 USD)	.....	.....	....(508,329)	(47,776)	.....	.....	.....26,986	.....	.....	....(508,329)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/25/2010.	03/01/2030.	02/06/2015.	Sale.....	.....	..14,000,000	4.3358 USD (USDLIBBBA 3M)	.....	.....	....4,054,328	54,149	.....	.....	....(3,268,701)	.....	.....	....4,054,328	.....	.....	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.	02/06/2015.	Sale.....	.....	..10,000,000	4.4928 USD (USDLIBBBA 3M)	.....	.....	....4,322,454	40,080	.....	.....	....(3,410,095)	.....	.....	....4,322,454	.....	.....	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.	02/06/2015.	Sale.....	.....	..7,500,000	4.2357 USD (USDLIBBBA 3M)	.....	.....	....2,855,859	28,312	.....	.....	....(2,198,652)	.....	.....	....2,855,859	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	06/07/2010.	06/09/2030.	02/06/2015.	Sale.....	.....	..17,100,000	3.8528 USD (USDLIBBBA 3M)	.....	.....	....3,839,006	58,306	.....	.....	....(2,958,277)	.....	.....	....3,839,006	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMIK50	06/18/2010.	06/22/2030.	02/06/2015.	Sale.....	.....	..15,300,000	3.8308 USD (USDLIBBBA 3M)	.....	.....	....3,445,718	51,679	.....	.....	....(2,606,462)	.....	.....	....3,445,718	.....	.....	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.	02/06/2015.	Sale.....	.....	...9,100,000	3.6117 USD (USDLIBBBA 3M)	.....	.....	....1,772,066	28,788	.....	.....	....(1,290,991)	.....	.....	....1,772,066	.....	.....	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.	02/06/2015.	Sale.....	.....	..8,700,000	3.7257 USD (USDLIBBBA 3M)	.....	.....	....2,482,384	28,459	.....	.....	....(1,725,210)	.....	.....	....2,482,384	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYJLN8C3868	07/01/2010.	07/06/2020.	02/06/2015.	Sale.....	.....	..58,100,000	3.0087 USD (USDLIBBBA 3M)	.....	.....	....4,441,560	150,853	.....	.....	....(3,550,385)	.....	.....	....4,441,560	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/12/2010.	08/17/2020.	02/06/2015.	Sale.....	.....	..28,300,000	2.7207 USD (USDLIBBBA 3M)	.....	.....	....1,776,266	66,332	.....	.....	....(1,296,953)	.....	.....	....1,776,266	.....	.....	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.	02/06/2015.	Sale.....	.....	...9,600,000	3.6887 USD (USDLIBBBA 3M)	.....	.....	....2,709,639	31,265	.....	.....	....(1,847,841)	.....	.....	....2,709,639	.....	.....	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.	02/06/2015.	Sale.....	.....	..15,700,000	2.1448 USD (USDLIBBBA 3M)	.....	.....	....452,504	28,130	.....	.....	....(138,610)	.....	.....	....452,504	.....	.....	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.	02/06/2015.	Sale.....	.....	..13,000,000	2.0808 USD (USDLIBBBA 3M)	.....	.....	....300,319	22,350	.....	.....	....(36,440)	.....	.....	....300,319	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	01/31/2012.	02/02/2042.	02/06/2015.	Sale.....	.....	...8,400,000	2.6408 USD (USDLIBBBA 3M)	.....	.....	.....578,330	19,037	.....	.....	.....68,205	.....	.....	.....578,330	.....	.....	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.	02/06/2015.	Sale.....	.....	...9,700,000	1.7938 USD (USDLIBBBA 3M)	.....	.....	.....4,495	14,204	.....	.....	.....231,549	.....	.....	.....4,495	.....	.....	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.	02/06/2015.	Sale.....	.....	...9,000,000	2.0128 USD (USDLIBBBA 3M)	.....	.....	.....124,559	15,047	.....	.....	.....93,870	.....	.....	.....124,559	.....	.....	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.	02/06/2015.	Sale.....	.....	...8,800,000	1.9578 USD (USDLIBBBA 3M)	.....	.....	.....85,359	14,256	.....	.....	.....128,380	.....	.....	.....85,359	.....	.....	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.	02/09/2015.	Sale.....	.....	..12,100,000	USDLIBBBA 3M (4.3823 USD)	.....	.....	.....(5,122,150)	(48,702)	.....	.....	.....3,952,097	.....	.....	.....(5,122,150)	.....	.....	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.	02/09/2015.	Sale.....	.....	..14,400,000	USDLIBBBA 3M (2.7402 USD)	.....	.....	.....(1,114,889)	(35,028)	.....	.....	.....364,175	.....	.....	.....(1,114,889)	.....	.....	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.	02/09/2015.	Sale.....	.....	..10,900,000	USDLIBBBA 3M (2.7322 USD)	.....	.....	.....(832,385)	(26,413)	.....	.....	.....257,214	.....	.....	.....(832,385)	.....	.....	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.	02/09/2015.	Sale.....	.....	..18,100,000	USDLIBBBA 3M (2.7782 USD)	.....	.....	.....(1,509,028)	(44,483)	.....	.....	.....540,516	.....	.....	.....(1,509,028)	.....	.....	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.	02/09/2015.	Sale.....	.....	..19,000,000	USDLIBBBA 3M (2.4982 USD)	.....	.....	.....(701,443)	(41,339)	.....	.....	.....(698,096)	.....	.....	.....(701,443)	.....	.....	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.	02/09/2015.	Sale.....	.....	..15,300,000	USDLIBBBA 3M (2.2032 USD)	.....	.....	.....38,861	(29,148)	.....	.....	.....(814,476)	.....	.....	.....38,861	.....	.....	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.	02/09/2015.	Sale.....	.....	..21,100,000	USDLIBBBA 3M (2.3382 USD)	.....	.....	.....(64,322)	(42,967)	.....	.....	.....(1,443,594)	.....	.....	.....(64,322)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	09/13/2012.	09/17/2032.	02/09/2015.	Sale.....	.....	...9,400,000	USDLIBBBA 3M (2.5642 USD)	.....	.....	.....(483,664)	(21,153)	.....	.....	.....(17,385)	.....	.....	.....(483,664)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/03/2012.	12/05/2042.	02/09/2015.	Sale.....	.....	..17,100,000	USDLIBBBA 3M (2.6022 USD)	.....	.....	.....(1,011,629)	(39,246)	.....	.....	.....(288,828)	.....	.....	.....(1,011,629)	.....	.....	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.	02/09/2015.	Sale.....	.....	..19,700,000	USDLIBBBA 3M (2.8682 USD)	.....	.....	.....(2,290,820)	(49,952)	.....	.....	.....711,599	.....	.....	.....(2,290,820)	.....	.....	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.	02/09/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.9532 USD)	.....	.....	.....(1,351,013)	(26,358)	.....	.....	.....532,170	.....	.....	.....(1,351,013)	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.45

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	02/09/2015.	Sale.....	.....	...9,000,000	USDLIBBBA 3M (2.0702 USD)	.....	.....	.....(175,859)	(15,965)	.....	.....	.....(55,898)	.....	.....	.....(175,859)	.....	.....	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.	02/09/2015.	Sale.....	.....	...9,000,000	USDLIBBBA 3M (3.0472 USD)	.....	.....	.....(1,398,943)	(24,513)	.....	.....	.....648,809	.....	.....	.....(1,398,943)	.....	.....	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.	02/09/2015.	Sale.....	.....	...9,000,000	USDLIBBBA 3M (2.1402 USD)	.....	.....	.....(224,311)	(16,568)	.....	.....	.....(8,015)	.....	.....	.....(224,311)	.....	.....	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.	02/09/2015.	Sale.....	.....	...8,500,000	USDLIBBBA 3M (2.1062 USD)	.....	.....	.....(188,709)	(15,320)	.....	.....	.....(30,554)	.....	.....	.....(188,709)	.....	.....	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.	02/09/2015.	Sale.....	.....	...8,600,000	USDLIBBBA 3M (2.7352 USD)	.....	.....	.....(669,803)	(20,756)	.....	.....	.....187,105	.....	.....	.....(669,803)	.....	.....	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.	02/09/2015.	Sale.....	.....	...10,300,000	USDLIBBBA 3M (2.9192 USD)	.....	.....	.....(1,317,885)	(26,701)	.....	.....	.....477,268	.....	.....	.....(1,317,885)	.....	.....	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.	02/09/2015.	Sale.....	.....	...8,300,000	USDLIBBBA 3M (1.8782 USD)	.....	.....	.....(34,780)	(13,160)	.....	.....	.....(181,319)	.....	.....	.....(34,780)	.....	.....	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.	02/09/2015.	Sale.....	.....	...7,900,000	USDLIBBBA 3M (2.6472 USD)	.....	.....	.....(508,108)	(18,432)	.....	.....	.....68,315	.....	.....	.....(508,108)	.....	.....	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.	02/09/2015.	Sale.....	.....	..23,500,000	3.0667 USD (USDLIBBBA 3M)	.....	.....	.....3,642,951	64,592	.....	.....	.....(1,763,977)	.....	.....	.....3,642,951	.....	.....	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.	02/09/2015.	Sale.....	.....	..18,700,000	2.6518 USD (USDLIBBBA 3M)	.....	.....	.....1,207,775	43,856	.....	.....	.....(241,683)	.....	.....	.....1,207,775	.....	.....	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.	02/09/2015.	Sale.....	.....	..21,300,000	2.7308 USD (USDLIBBBA 3M)	.....	.....	.....1,823,865	51,590	.....	.....	.....(208,860)	.....	.....	.....1,823,865	.....	.....	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.	02/09/2015.	Sale.....	.....	..15,400,000	2.8228 USD (USDLIBBBA 3M)	.....	.....	.....1,624,660	38,560	.....	.....	.....(423,327)	.....	.....	.....1,624,660	.....	.....	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.	02/09/2015.	Sale.....	.....	..17,000,000	2.2968 USD (USDLIBBBA 3M)	.....	.....	.....198,761	33,960	.....	.....	.....666,151	.....	.....	.....198,761	.....	.....	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.	02/09/2015.	Sale.....	.....	..17,600,000	2.4068 USD (USDLIBBBA 3M)	.....	.....	.....309,157	37,041	.....	.....	.....961,041	.....	.....	.....309,157	.....	.....	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.	02/09/2015.	Sale.....	.....	..23,200,000	1.7268 USD (USDLIBBBA 3M)	.....	.....	.....(71,586)	33,483	.....	.....	.....627,237	.....	.....	.....(71,586)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	09/20/2012.	09/24/2042.	02/09/2015.	Sale.....	.....	..20,600,000	2.6468 USD (USDLIBBBA 3M)	.....	.....	.....1,412,501	47,754	.....	.....	.....159,151	.....	.....	.....1,412,501	.....	.....	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.	02/09/2015.	Sale.....	.....	..21,900,000	2.8378 USD (USDLIBBBA 3M)	.....	.....	.....2,046,128	55,322	.....	.....	.....(811,492)	.....	.....	.....2,046,128	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	02/21/2013.	02/25/2043.	02/09/2015.	Sale.....	.....	..24,300,000	3.0208 USD (USDLIBBBA 3M)	.....	.....	.....3,632,227	65,708	.....	.....	.....(1,619,052)	.....	.....	.....3,632,227	.....	.....	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.	02/09/2015.	Sale.....	.....	..11,700,000	2.8298 USD (USDLIBBBA 3M)	.....	.....	.....1,082,427	29,210	.....	.....	.....(420,003)	.....	.....	.....1,082,427	.....	.....	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.	02/09/2015.	Sale.....	.....	..14,800,000	1.8678 USD (USDLIBBBA 3M)	.....	.....	.....51,061	23,214	.....	.....	.....330,199	.....	.....	.....51,061	.....	.....	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.	02/09/2015.	Sale.....	.....	..13,900,000	2.3868 USD (USDLIBBBA 3M)	.....	.....	.....466,902	28,816	.....	.....	.....96,809	.....	.....	.....466,902	.....	.....	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.	02/09/2015.	Sale.....	.....	...9,000,000	2.8198 USD (USDLIBBBA 3M)	.....	.....	.....957,734	22,516	.....	.....	.....(236,892)	.....	.....	.....957,734	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/21/2013.	06/25/2018.	02/10/2015.	Sale.....	.....	..50,000,000	USDLIBBBA 3M (1.6022 USD)	.....	.....	.....(544,014)	(67,026)	.....	.....	.....261,105	.....	.....	.....(544,014)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/29/2014.	01/31/2024.	02/10/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.808 USD)	.....	.....	.....(684,441)	(25,641)	.....	.....	.....491,678	.....	.....	.....(684,441)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2015.	02/10/2015.	Sale.....	.....	..56,500,000	0.4308 USD (USDLIBBBA 3M)	.....	.....	.....16,189	10,557	.....	.....	.....(23,444)	.....	.....	.....16,189	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2015.	02/10/2015.	Sale.....	.....	..56,700,000	0.4238 USD (USDLIBBBA 3M)	.....	.....	.....10,568	10,314	.....	.....	.....(18,030)	.....	.....	.....10,568	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2044.	02/10/2015.	Sale.....	.....	..22,000,000	3.51 USD (USDLIBBBA 3M)	.....	.....	.....5,289,089	71,763	.....	.....	.....(3,690,342)	.....	.....	.....5,289,089	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2014.	08/12/2034.	02/10/2015.	Sale.....	.....	..19,000,000	3.068 USD (USDLIBBBA 3M)	.....	.....	.....2,254,888	53,750	.....	.....	.....(1,351,570)	.....	.....	.....2,254,888	.....	.....	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.	02/10/2015.	Sale.....	.....	..27,200,000	2.5998 USD (USDLIBBBA 3M)	.....	.....	.....1,193,325	64,212	.....	.....	.....(117,244)	.....	.....	.....1,193,325	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/07/2014.	01/09/2044.	02/10/2015.	Sale.....	.....	..20,000,000	3.861 USD (USDLIBBBA 3M)	.....	.....	.....6,312,820	72,131	.....	.....	.....(4,775,917)	.....	.....	.....6,312,820	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2014.	08/12/2024.	02/10/2015.	Sale.....		..24,000,000	2.5475 USD (USDLIBBBA 3M)			1,105,026	55,403			(610,790)			1,105,026			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2013.	07/10/2018.	02/11/2015.	Sale.....		..50,000,000	USDLIBBBA 3M (1.7382 USD)			(729,803)	(80,498)			478,918			(729,803)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2015.	02/11/2015.	Sale.....		..56,500,000	0.4298 USD (USDLIBBBA 3M)			14,912	11,325			(22,976)			14,912			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2034.	02/11/2015.	Sale.....		..37,000,000	3.209 USD (USDLIBBBA 3M)			5,332,841	118,157			(3,445,948)			5,332,841			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/22/2014.	09/24/2044.	02/11/2015.	Sale.....		..40,000,000	3.2705 USD (USDLIBBBA 3M)			7,804,759	130,384			(4,761,287)			7,804,759			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/08/2011.	08/10/2041.	02/11/2015.	Sale.....		..36,700,000	3.5007 USD (USDLIBBBA 3M)			8,512,912	129,738			(5,832,147)			8,512,912			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/07/2013.	11/12/2033.	02/11/2015.	Sale.....		..15,000,000	3.499 USD (USDLIBBBA 3M)			2,820,351	52,982			(2,047,023)			2,820,351			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2014.	06/27/2024.	02/11/2015.	Sale.....		..31,000,000	2.6355 USD (USDLIBBBA 3M)			1,672,533	79,739			(1,040,518)			1,672,533			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2014.	08/12/2029.	02/11/2015.	Sale.....		..24,000,000	2.908 USD (USDLIBBBA 3M)			2,089,143	69,405			(1,224,923)			2,089,143			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/12/2013.	11/14/2033.	02/12/2015.	Sale.....		..15,000,000	3.632 USD (USDLIBBBA 3M)			2,875,444	56,550			(2,350,000)			2,875,444			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2044.	02/12/2015.	Sale.....		..15,000,000	3.667 USD (USDLIBBBA 3M)			3,810,105	57,150			(2,989,344)			3,810,105			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.	02/12/2015.	Sale.....		..23,200,000	USDLIBBBA 3M (4.3482 USD)			(8,427,424)	(105,638)			7,161,694			(8,427,424)			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.	02/12/2015.	Sale.....		..11,600,000	USDLIBBBA 3M (2.6372 USD)			(406,910)	(30,812)			(115,138)			(406,910)			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.	02/12/2015.	Sale.....		..12,600,000	USDLIBBBA 3M (2.6762 USD)			(557,431)	(34,014)			(26,887)			(557,431)			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.	02/12/2015.	Sale.....		..34,900,000	3.9247 USD (USDLIBBBA 3M)			10,329,128	142,482			(8,401,200)			10,329,128			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	01/26/2011.	01/28/2041.	02/13/2015.	Sale.....	.....	..28,100,000	4.2937 USD (USDLIBBBA 3M)	.....	.....	....11,736,848	88,729	.....	.....	..(8,676,782)	.....	.....	..11,736,848	.....	.....	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.	02/13/2015.	Sale.....	.....	..15,100,000	USDLIBBBA 3M (3.6553 USD)	.....	.....	....(1,785,646)	(33,027)	.....	.....	..1,506,754	.....	.....	..(1,785,646)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	02/03/2011.	02/07/2026.	02/13/2015.	Sale.....	.....	..11,900,000	USDLIBBBA 3M (4.1343 USD)	.....	.....	....(2,480,333)	(27,090)	.....	.....	..2,107,975	.....	.....	..(2,480,333)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	01/25/2013.	01/29/2023.	02/13/2015.	Sale.....	.....	..19,600,000	USDLIBBBA 3M (1.9832 USD)	.....	.....	.....13,940	(140,249)	.....	.....	..(235,670)	.....	.....	.....13,940	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMK50	03/06/2012.	03/08/2027.	02/13/2015.	Sale.....	.....	..13,800,000	2.4668 USD (USDLIBBBA 3M)	.....	.....	.....231,692	126,565	.....	.....	..(103,183)	.....	.....	.....231,692	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYJLNC3868	11/09/2012.	11/13/2042.	02/13/2015.	Sale.....	.....	..27,100,000	2.5048 USD (USDLIBBBA 3M)	.....	.....	....(16,847)	69,938	.....	.....	..982,406	.....	.....	....(16,847)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2013.	05/03/2033.	02/13/2015.	Sale.....	.....	..19,100,000	2.5988 USD (USDLIBBBA 3M)	.....	.....	.....527,461	51,255	.....	.....	..(26,278)	.....	.....	.....527,461	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2014.	08/05/2029.	02/13/2015.	Sale.....	.....	..15,000,000	3.0045 USD (USDLIBBBA 3M)	.....	.....	.....1,259,349	47,194	.....	.....	..(945,614)	.....	.....	..1,259,349	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2014.	09/25/2024.	02/13/2015.	Sale.....	.....	..19,000,000	2.6695 USD (USDLIBBBA 3M)	.....	.....	.....908,615	52,121	.....	.....	..(680,144)	.....	.....	.....908,615	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/24/2013.	12/30/2043.	02/19/2015.	Sale.....	.....	..30,000,000	3.847 USD (USDLIBBBA 3M)	.....	.....	.....7,837,712	140,410	.....	.....	..(7,084,925)	.....	.....	.....7,837,712	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/07/2014.	03/11/2034.	02/19/2015.	Sale.....	.....	..27,200,000	3.561 USD (USDLIBBBA 3M)	.....	.....	.....4,382,171	117,793	.....	.....	..(3,998,915)	.....	.....	.....4,382,171	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA78	03/15/2013.	03/19/2043.	02/19/2015.	Sale.....	.....	..8,800,000	USDLIBBBA 3M (3.0842 USD)	.....	.....	....(1,439,652)	(24,228)	.....	.....	..699,944	.....	.....	..(1,439,652)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/09/2011.	09/13/2026.	02/19/2015.	Sale.....	.....	..13,200,000	2.6248 USD (USDLIBBBA 3M)	.....	.....	.....404,483	40,999	.....	.....	..(341,570)	.....	.....	.....404,483	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/15/2013.	07/17/2043.	02/19/2015.	Sale.....	.....	..37,800,000	3.5978 USD (USDLIBBBA 3M)	.....	.....	.....7,795,265	165,309	.....	.....	..(6,940,283)	.....	.....	.....7,795,265	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/13/2014.	03/17/2029.	02/19/2015.	Sale.....	.....	..32,000,000	3.2475 USD (USDLIBBBA 3M)	.....	.....	.....3,229,425	125,322	.....	.....	..(2,977,665)	.....	.....	.....3,229,425	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/14/2014.	03/18/2024.	02/19/2015.	Sale.....		..28,000,000	2.748 USD (USDLIBBBA 3M)			1,306,585	91,398	.....		..(1,229,804)			1,306,585	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2034.	02/19/2015.	Sale.....		..25,000,000	2.7055 USD (USDLIBBBA 3M)			636,397	80,208	.....		..(354,620)			636,397	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/19/2013.	11/21/2023.	02/20/2015.	Sale.....		..11,200,000	USDLIBBBA 3M (2.736 USD)			(522,452)	(37,344)	.....		....486,232			(522,452)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	10/19/2011.	10/21/2031.	02/20/2015.	Sale.....		..10,300,000	2.8588 USD (USDLIBBBA 3M)			528,613	35,808	.....		..(431,950)			528,613	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2034.	02/20/2015.	Sale.....		..33,000,000	3.198 USD (USDLIBBBA 3M)			3,478,900	129,268	.....		..(3,016,953)			3,478,900	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2014.	07/11/2044.	02/20/2015.	Sale.....		..41,000,000	3.355 USD (USDLIBBBA 3M)			6,535,694	172,404	.....		..(5,584,974)			6,535,694	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP21HZNBB6K528	06/14/2010.	06/16/2025.	02/20/2015.	Sale.....		7,700,000	USDLIBBBA 3M (3.7952 USD)			(1,118,236)	(36,419)	.....		....1,077,218			(1,118,236)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/28/2013.	07/02/2028.	02/20/2015.	Sale.....		..76,900,000	USDLIBBBA 3M (3.2012 USD)			(7,268,113)	(301,561)	.....		....6,685,123			(7,268,113)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/03/2014.	07/07/2029.	02/20/2015.	Sale.....		..28,000,000	USDLIBBBA 3M (3.1655 USD)			(2,563,932)	(108,616)	.....		....2,327,847			(2,563,932)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCKQKX5T7XV54.	05/06/2010.	05/10/2030.	02/20/2015.	Sale.....		..27,400,000	3.9047 USD (USDLIBBBA 3M)			5,167,532	133,850	.....		..(4,911,412)			5,167,532	.....		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.	02/20/2015.	Sale.....		..15,900,000	3.7398 USD (USDLIBBBA 3M)			2,693,260	73,774	.....		..(2,520,614)			2,693,260	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZW7ZF32TWEFA78	06/29/2010.	07/01/2030.	02/20/2015.	Sale.....		..18,800,000	3.6458 USD (USDLIBBBA 3M)			2,951,913	84,868	.....		..(2,750,211)			2,951,913	.....		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.	02/20/2015.	Sale.....		..16,600,000	3.5788 USD (USDLIBBBA 3M)			2,465,638	73,695	.....		..(2,287,010)			2,465,638	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/23/2010.	07/27/2030.	02/20/2015.	Sale.....		..14,900,000	3.6318 USD (USDLIBBBA 3M)			2,311,967	67,200	.....		..(2,157,115)			2,311,967	.....		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.	02/20/2015.	Sale.....		..10,900,000	3.0477 USD (USDLIBBBA 3M)			851,484	40,828	.....		....(743,742)			851,484	.....		005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.50

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	09/20/2010.	09/22/2030.	02/20/2015.	Sale.....	.....	..11,000,000	3.3977 USD (USDLIBBBA 3M)	.....	.....	.....1,361,841	46,133	.....	.....	..(1,258,874)	.....	.....	....1,361,841	.....	.....	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.	02/20/2015.	Sale.....	.....	..23,700,000	3.4437 USD (USDLIBBBA 3M)	.....	.....	.....2,089,962	100,945	.....	.....	..(2,106,895)	.....	.....	....2,089,962	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	08/09/2011.	08/11/2041.	02/20/2015.	Sale.....	.....	..36,800,000	3.1997 USD (USDLIBBBA 3M)	.....	.....	.....4,467,946	145,091	.....	.....	..(3,706,347)	.....	.....	....4,467,946	.....	.....	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.	02/20/2015.	Sale.....	.....	..16,700,000	2.0888 USD (USDLIBBBA 3M)	.....	.....	.....113,313	40,780	.....	.....	.....(85,320)	.....	.....	....113,313	.....	.....	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.	02/20/2015.	Sale.....	.....	..17,800,000	2.2938 USD (USDLIBBBA 3M)	.....	.....	.....341,919	48,623	.....	.....	.....(312,654)	.....	.....	....341,919	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/14/2012.	11/16/2022.	02/20/2015.	Sale.....	.....	..10,600,000	1.6278 USD (USDLIBBBA 3M)	.....	.....	.....(355,943)	19,642	.....	.....	.....387,146	.....	.....	....(355,943)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	01/15/2013.	01/17/2023.	02/20/2015.	Sale.....	.....	...9,900,000	1.8438 USD (USDLIBBBA 3M)	.....	.....	.....(192,620)	21,062	.....	.....	.....220,006	.....	.....	....(192,620)	.....	.....	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.	02/20/2015.	Sale.....	.....	..10,100,000	2.0608 USD (USDLIBBBA 3M)	.....	.....	.....(26,586)	24,480	.....	.....	.....65,293	.....	.....	....(26,586)	.....	.....	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.	02/20/2015.	Sale.....	.....	...9,400,000	1.8568 USD (USDLIBBBA 3M)	.....	.....	.....(180,329)	20,090	.....	.....	.....217,644	.....	.....	....(180,329)	.....	.....	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.	02/20/2015.	Sale.....	.....	..10,000,000	1.8528 USD (USDLIBBBA 3M)	.....	.....	.....(200,684)	21,395	.....	.....	.....236,121	.....	.....	....(200,684)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2023.	02/20/2015.	Sale.....	.....	...8,000,000	2.8588 USD (USDLIBBBA 3M)	.....	.....	.....453,273	27,722	.....	.....	.....(427,694)	.....	.....	....453,273	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2023.	02/20/2015.	Sale.....	.....	...8,000,000	2.8028 USD (USDLIBBBA 3M)	.....	.....	.....417,390	27,124	.....	.....	.....(391,807)	.....	.....	....417,390	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/16/2014.	05/20/2019.	02/23/2015.	Sale.....	.....	..48,000,000	USDLIBBBA 3M (1.6515 USD)	.....	.....	.....(235,505)	(64,001)	.....	.....	.....(23,065)	.....	.....	....(235,505)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2019.	02/23/2015.	Sale.....	.....	..39,000,000	USDLIBBBA 3M (1.617 USD)	.....	.....	.....21,206	(76,905)	.....	.....	.....(216,074)	.....	.....	....21,206	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	02/24/2015.	Sale.....	.....	...9,700,000	USDLIBBBA 3M (2.4313 USD)	.....	.....	.....(322,719)	(29,517)	.....	.....	.....	.....	.....	.....(322,719)	.....	.....	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.	02/24/2015.	Sale.....	.....	..26,600,000	USDLIBBBA 3M (3.0192 USD)	.....	.....	.....(2,155,261)	(102,664)	.....	.....	.....	.....	.....	.....(2,155,261)	.....	.....	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.	02/24/2015.	Sale.....	.....	..29,600,000	USDLIBBBA 3M (3.1782 USD)	.....	.....	.....(3,664,256)	(120,780)	.....	.....	.....	.....	.....	.....(3,664,256)	.....	.....	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.	02/24/2015.	Sale.....	.....	..22,200,000	USDLIBBBA 3M (2.2132 USD)	.....	.....	.....(433,499)	(60,695)	.....	.....	.....	.....	.....	.....(433,499)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/09/2011.	09/13/2031.	02/24/2015.	Sale.....	.....	..47,600,000	USDLIBBBA 3M (2.8132 USD)	.....	.....	.....(2,506,363)	(169,759)	.....	.....	.....	.....	.....	.....(2,506,363)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/15/2011.	09/19/2031.	02/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.9322 USD)	.....	.....	.....(690,558)	(37,249)	.....	.....	.....	.....	.....	.....(690,558)	.....	.....	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.	02/24/2015.	Sale.....	.....	..18,300,000	USDLIBBBA 3M (3.0712 USD)	.....	.....	.....(1,920,681)	(71,699)	.....	.....	.....	.....	.....	.....(1,920,681)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/16/2011.	09/20/2021.	02/24/2015.	Sale.....	.....	..20,900,000	USDLIBBBA 3M (2.2782 USD)	.....	.....	.....(487,680)	(58,815)	.....	.....	.....	.....	.....	.....(487,680)	.....	.....	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.	02/24/2015.	Sale.....	.....	..14,500,000	USDLIBBBA 3M (2.9142 USD)	.....	.....	.....(1,031,179)	(53,613)	.....	.....	.....	.....	.....	.....(1,031,179)	.....	.....	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.	02/24/2015.	Sale.....	.....	..56,300,000	USDLIBBBA 3M (2.7412 USD)	.....	.....	.....(2,349,189)	(194,240)	.....	.....	.....	.....	.....	.....(2,349,189)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	10/06/2011.	10/11/2031.	02/24/2015.	Sale.....	.....	..38,700,000	USDLIBBBA 3M (2.5962 USD)	.....	.....	.....(821,394)	(125,909)	.....	.....	.....	.....	.....	.....(821,394)	.....	.....	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.	02/24/2015.	Sale.....	.....	..13,600,000	USDLIBBBA 3M (2.3902 USD)	.....	.....	.....(410,953)	(40,363)	.....	.....	.....	.....	.....	.....(410,953)	.....	.....	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.	02/24/2015.	Sale.....	.....	...9,600,000	USDLIBBBA 3M (2.8622 USD)	.....	.....	.....(565,629)	(34,785)	.....	.....	.....	.....	.....	.....(565,629)	.....	.....	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.	02/24/2015.	Sale.....	.....	..22,900,000	USDLIBBBA 3M (2.9592 USD)	.....	.....	.....(1,827,374)	(86,188)	.....	.....	.....	.....	.....	.....(1,827,374)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	11/29/2011.	12/01/2041.	02/24/2015.	Sale.....	.....	..24,100,000	USDLIBBBA 3M (2.6762 USD)	.....	.....	.....(547,608)	(81,535)	.....	.....	.....	.....	.....	.....(547,608)	.....	.....	005.....

E19.51

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	02/24/2015.	Sale.....		..25,500,000	USDLIBBBA 3M (2.2232 USD)			(488,996)	(70,300)			323,412			(488,996)			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.	02/24/2015.	Sale.....		..22,500,000	USDLIBBBA 3M (2.6662 USD)			(695,182)	(75,873)			335,113			(695,182)			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.	02/24/2015.	Sale.....		..31,400,000	USDLIBBBA 3M (2.7342 USD)			(1,078,102)	(108,850)			328,206			(1,078,102)			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.	02/24/2015.	Sale.....		..28,300,000	USDLIBBBA 3M (2.7472 USD)			(1,049,266)	(98,615)			367,475			(1,049,266)			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.	02/24/2015.	Sale.....		..15,900,000	USDLIBBBA 3M (2.2502 USD)			(335,246)	(44,391)			228,840			(335,246)			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.	02/24/2015.	Sale.....		..14,400,000	USDLIBBBA 3M (2.1772 USD)			(230,214)	(38,350)			134,796			(230,214)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	12/27/2011.	12/29/2031.	02/24/2015.	Sale.....		..12,100,000	USDLIBBBA 3M (2.6662 USD)			(373,022)	(40,443)			179,739			(373,022)			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.	02/24/2015.	Sale.....		..31,600,000	USDLIBBBA 3M (2.1082 USD)			(349,047)	(81,191)			144,721			(349,047)			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.	02/24/2015.	Sale.....		..28,300,000	USDLIBBBA 3M (2.1702 USD)			(414,089)	(75,493)			234,453			(414,089)			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.	02/24/2015.	Sale.....		...9,100,000	USDLIBBBA 3M (2.7332 USD)			(370,037)	(31,391)			217,428			(370,037)			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.	02/24/2015.	Sale.....		..11,400,000	USDLIBBBA 3M (2.6762 USD)			(365,804)	(38,537)			179,181			(365,804)			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.	02/24/2015.	Sale.....		..19,400,000	USDLIBBBA 3M (2.0992 USD)			(184,312)	(49,969)			54,613			(184,312)			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.	02/24/2015.	Sale.....		...7,600,000	USDLIBBBA 3M (2.7342 USD)			(311,818)	(26,278)			181,355			(311,818)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	03/09/2012.	03/13/2022.	02/24/2015.	Sale.....		..27,000,000	USDLIBBBA 3M (2.1152 USD)			(289,792)	(70,117)			105,245			(289,792)			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.	02/24/2015.	Sale.....		..16,700,000	USDLIBBBA 3M (2.7442 USD)			(709,001)	(57,958)			421,926			(709,001)			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	02/24/2015.	Sale.....		..20,200,000	USDLIBBBA 3M (2.3702 USD)			(560,296)	(59,426)			425,045			(560,296)			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.	02/24/2015.	Sale.....		..15,600,000	USDLIBBBA 3M (1.9182 USD)			64,313	(36,354)			(175,507)			64,313			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.	02/24/2015.	Sale.....		..30,100,000	USDLIBBBA 3M (1.8052 USD)			365,424	(65,432)			(581,482)			365,424			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.	02/24/2015.	Sale.....		..21,200,000	USDLIBBBA 3M (1.7642 USD)			340,716	(44,324)			(485,558)			340,716			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	06/29/2012.	07/03/2032.	02/24/2015.	Sale.....		..12,600,000	USDLIBBBA 3M (2.3472 USD)			208,585	(36,546)			(407,453)			208,585			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	08/15/2012.	08/17/2042.	02/24/2015.	Sale.....		..11,000,000	USDLIBBBA 3M (2.6502 USD)			(187,076)	(36,841)			(76,256)			(187,076)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/06/2012.	09/10/2022.	02/24/2015.	Sale.....		..10,800,000	USDLIBBBA 3M (1.7712 USD)			180,346	(22,933)			(262,020)			180,346			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.	02/24/2015.	Sale.....		..21,500,000	USDLIBBBA 3M (2.7462 USD)			(789,982)	(74,426)			257,651			(789,982)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	10/16/2012.	10/18/2042.	02/24/2015.	Sale.....		..19,600,000	USDLIBBBA 3M (2.6602 USD)			(369,153)	(65,629)			(100,968)			(369,153)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	11/20/2012.	11/23/2022.	02/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.6802 USD)			244,847	(14,150)			(328,684)			244,847			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.	02/24/2015.	Sale.....		..12,700,000	USDLIBBBA 3M (2.0972 USD)			(49,880)	(32,802)			(50,255)			(49,880)			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.	02/24/2015.	Sale.....		...9,600,000	USDLIBBBA 3M (3.0632 USD)			(984,311)	(37,675)			721,291			(984,311)			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.	02/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.9162 USD)			(675,933)	(37,104)			487,337			(675,933)			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.	02/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.0932 USD)			(1,118,115)	(39,563)			813,277			(1,118,115)			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.	02/24/2015.	Sale.....		..60,000,000	2.1538 USD (USDLIBBBA 3M)			944,303	159,479			(568,320)			944,303			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/06/2011.	09/08/2026.	02/24/2015.	Sale.....	.....	..45,300,000	2.5958 USD (USDLIBBBA 3M)	.....	.....	.....1,519,791	148,215	.....	.....	..(1,038,286)	.....	.....	....1,519,791	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/06/2011.	09/08/2031.	02/24/2015.	Sale.....	.....	..31,600,000	2.7768 USD (USDLIBBBA 3M)	.....	.....	.....1,478,196	111,335	.....	.....	.....(972,259)	.....	.....	....1,478,196	.....	.....	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.	02/24/2015.	Sale.....	.....	..47,300,000	2.9218 USD (USDLIBBBA 3M)	.....	.....	.....3,417,448	176,176	.....	.....	..(2,225,131)	.....	.....	....3,417,448	.....	.....	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.	02/24/2015.	Sale.....	.....	..55,200,000	1.9588 USD (USDLIBBBA 3M)	.....	.....	.....175,574	130,265	.....	.....	.....179,665	.....	.....	....175,574	.....	.....	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.	02/24/2015.	Sale.....	.....	..25,100,000	2.5108 USD (USDLIBBBA 3M)	.....	.....	.....230,751	78,476	.....	.....	.....155,562	.....	.....	....230,751	.....	.....	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.	02/24/2015.	Sale.....	.....	..40,000,000	1.9568 USD (USDLIBBBA 3M)	.....	.....	.....121,536	94,284	.....	.....	.....134,845	.....	.....	....121,536	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/23/2011.	09/27/2031.	02/24/2015.	Sale.....	.....	..30,000,000	2.4828 USD (USDLIBBBA 3M)	.....	.....	.....157,659	92,630	.....	.....	.....302,771	.....	.....	....157,659	.....	.....	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.	02/24/2015.	Sale.....	.....	..61,500,000	1.9898 USD (USDLIBBBA 3M)	.....	.....	.....306,188	147,901	.....	.....	.....87,725	.....	.....	....306,188	.....	.....	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.	02/24/2015.	Sale.....	.....	..37,600,000	2.4458 USD (USDLIBBBA 3M)	.....	.....	.....(2,578)	114,238	.....	.....	.....574,565	.....	.....	....(2,578)	.....	.....	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.	02/24/2015.	Sale.....	.....	..54,700,000	2.5278 USD (USDLIBBBA 3M)	.....	.....	.....(390,650)	172,421	.....	.....	.....1,610,948	.....	.....	....(390,650)	.....	.....	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.	02/24/2015.	Sale.....	.....	..20,400,000	2.3668 USD (USDLIBBBA 3M)	.....	.....	.....583,565	59,930	.....	.....	.....(458,301)	.....	.....	....583,565	.....	.....	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.	02/24/2015.	Sale.....	.....	..33,400,000	2.6888 USD (USDLIBBBA 3M)	.....	.....	.....1,144,809	113,390	.....	.....	.....(606,345)	.....	.....	....1,144,809	.....	.....	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.	02/24/2015.	Sale.....	.....	..42,500,000	2.7828 USD (USDLIBBBA 3M)	.....	.....	.....1,880,571	149,832	.....	.....	.....(845,757)	.....	.....	....1,880,571	.....	.....	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.	02/24/2015.	Sale.....	.....	..30,200,000	2.1308 USD (USDLIBBBA 3M)	.....	.....	.....396,437	79,295	.....	.....	.....(202,386)	.....	.....	....396,437	.....	.....	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.	02/24/2015.	Sale.....	.....	..28,000,000	2.5288 USD (USDLIBBBA 3M)	.....	.....	.....318,328	88,997	.....	.....	.....117,620	.....	.....	....318,328	.....	.....	005.....

E19.54

SCHEDULE DB - PART A - SECTION 2

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

E19.55

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	12/15/2011.	12/19/2041.	02/24/2015.	Sale.....		..28,300,000	2.6318 USD (USDLIBBBA 3M)			389,073	93,608			270,059			389,073			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.	02/24/2015.	Sale.....		..20,800,000	2.4878 USD (USDLIBBBA 3M)			109,903	64,589			212,143			109,903			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	04/09/2012.	04/11/2032.	02/24/2015.	Sale.....		..33,000,000	2.7458 USD (USDLIBBBA 3M)			1,389,587	114,221			(834,063)			1,389,587			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.	02/24/2015.	Sale.....		..35,700,000	2.8778 USD (USDLIBBBA 3M)			2,347,565	130,112			(1,368,120)			2,347,565			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.	02/24/2015.	Sale.....		..23,600,000	2.5128 USD (USDLIBBBA 3M)			542,406	74,048			(281,428)			542,406			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.	02/24/2015.	Sale.....		..25,000,000	2.8098 USD (USDLIBBBA 3M)			1,259,194	88,753			(623,991)			1,259,194			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	06/14/2012.	06/18/2032.	02/24/2015.	Sale.....		..15,300,000	2.3398 USD (USDLIBBBA 3M)			(270,946)	44,462			507,292			(270,946)			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.	02/24/2015.	Sale.....		..14,600,000	1.8618 USD (USDLIBBBA 3M)			(148,730)	158,648			252,536			(148,730)			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.	02/24/2015.	Sale.....		..12,200,000	1.8268 USD (USDLIBBBA 3M)			(162,135)	26,683			249,837			(162,135)			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.	02/24/2015.	Sale.....		..23,900,000	1.7418 USD (USDLIBBBA 3M)			(470,163)	49,397			650,010			(470,163)			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.	02/24/2015.	Sale.....		..16,400,000	2.4878 USD (USDLIBBBA 3M)			50,661	50,888			215,705			50,661			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.	02/24/2015.	Sale.....		..11,400,000	2.0368 USD (USDLIBBBA 3M)			(15,234)	28,138			103,084			(15,234)			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.	02/24/2015.	Sale.....		..10,000,000	1.8668 USD (USDLIBBBA 3M)			(150,500)	22,465			225,742			(150,500)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	01/15/2013.	01/17/2043.	02/25/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (2.8292 USD)			(1,311,339)	(94,981)			707,372			(1,311,339)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	06/22/2011.	06/24/2041.	02/25/2015.	Sale.....		..20,800,000	3.9347 USD (USDLIBBBA 3M)			5,672,735	112,530			(5,039,522)			5,672,735			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.56

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/28/2011.	03/30/2026.	02/26/2015.	Sale.....		..34,500,000	USDLIBBBA 3M (4.0163 USD)			(6,135,918)	(194,319)			5,753,280			(6,135,918)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	09/02/2011.	09/06/2021.	02/26/2015.	Sale.....		..26,600,000	USDLIBBBA 3M (2.2472 USD)			(606,446)	(80,099)			408,963			(606,446)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2034.	02/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.292 USD)			(1,263,462)	(45,715)			1,057,856			(1,263,462)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2013.	07/10/2023.	02/26/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (2.9162 USD)			(1,626,047)	(99,904)			1,452,449			(1,626,047)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2013.	08/05/2043.	02/26/2015.	Sale.....		..11,000,000	USDLIBBBA 3M (3.7262 USD)			(2,676,067)	(57,439)			2,306,271			(2,676,067)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2014.	06/05/2024.	02/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (2.6785 USD)			(908,199)	(73,179)			748,824			(908,199)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2029.	03/02/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.2425 USD)			(2,622,352)	(102,287)			2,033,439			(2,622,352)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2044.	03/02/2015.	Sale.....		..38,000,000	USDLIBBBA 3M (3.319 USD)			(6,996,867)	(180,856)			4,892,894			(6,996,867)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/09/2014.	09/11/2034.	03/02/2015.	Sale.....		..36,000,000	USDLIBBBA 3M (3.1105 USD)			(4,143,517)	(160,574)			2,802,546			(4,143,517)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	04/13/2011.	04/15/2021.	03/02/2015.	Sale.....		..25,000,000	3.5478 USD (USDLIBBBA 3M)			2,549,349	128,132			(2,373,377)			2,549,349			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.	03/02/2015.	Sale.....		..25,100,000	USDLIBBBA 3M (3.5622 USD)			(3,417,597)	(129,262)			2,969,396			(3,417,597)			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.	03/02/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.9802 USD)			(813,119)	(42,415)			630,070			(813,119)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	10/17/2012.	10/19/2042.	03/02/2015.	Sale.....		...8,800,000	USDLIBBBA 3M (2.7403 USD)			(513,275)	(34,094)			94,899			(513,275)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	01/17/2013.	01/22/2043.	03/02/2015.	Sale.....		...8,700,000	USDLIBBBA 3M (2.8702 USD)			(741,956)	(35,432)			317,551			(741,956)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	03/07/2013.	03/11/2033.	03/02/2015.	Sale.....		...9,000,000	USDLIBBBA 3M (2.8622 USD)			(664,876)	(36,667)			366,890			(664,876)			005.....

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2013.	04/29/2033.	03/02/2015.	Sale.....	.....	...7,600,000	USDLIBBBA 3M (2.6662 USD)	.....	.....	.....(338,983)	(28,599)	.....	.....	.....88,069	.....	.....	.....(338,983)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2013.	05/17/2033.	03/02/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (2.9032 USD)	.....	.....	.....(644,632)	(33,131)	.....	.....	.....372,849	.....	.....	.....(644,632)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2043.	03/02/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (3.9102 USD)	.....	.....	.....(2,463,564)	(45,676)	.....	.....	.....1,979,563	.....	.....	.....(2,463,564)	.....	.....	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.	03/05/2015.	Sale.....	.....	...37,800,000	USDLIBBBA 3M (4.0953 USD)	.....	.....	.....(6,954,441)	(255,583)	.....	.....	.....6,584,335	.....	.....	.....(6,954,441)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/05/2014.	05/07/2029.	03/05/2015.	Sale.....	.....	...10,000,000	USDLIBBBA 3M (3.1225 USD)	.....	.....	.....(915,409)	(50,496)	.....	.....	.....777,667	.....	.....	.....(915,409)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2029.	03/05/2015.	Sale.....	.....	...10,000,000	USDLIBBBA 3M (3.04 USD)	.....	.....	.....(812,944)	(49,094)	.....	.....	.....676,730	.....	.....	.....(812,944)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	09/21/2011.	09/23/2031.	03/05/2015.	Sale.....	.....	...72,300,000	2.7698 USD (USDLIBBBA 3M)	.....	.....	.....3,970,356	319,058	.....	.....	.....(2,148,890)	.....	.....	.....3,970,356	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2023.	03/05/2015.	Sale.....	.....	...59,500,000	2.6328 USD (USDLIBBBA 3M)	.....	.....	.....2,403,984	249,228	.....	.....	.....(2,084,805)	.....	.....	.....2,403,984	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2024.	03/05/2015.	Sale.....	.....	...20,000,000	2.792 USD (USDLIBBBA 3M)	.....	.....	.....1,068,600	89,614	.....	.....	.....(953,320)	.....	.....	.....1,068,600	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2014.	08/05/2044.	03/05/2015.	Sale.....	.....	...31,800,000	3.266 USD (USDLIBBBA 3M)	.....	.....	.....4,701,624	168,485	.....	.....	.....(3,746,758)	.....	.....	.....4,701,624	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	02/23/2011.	02/25/2031.	03/05/2015.	Sale.....	.....	...20,800,000	4.2028 USD (USDLIBBBA 3M)	.....	.....	.....4,729,203	144,524	.....	.....	.....(4,653,798)	.....	.....	.....4,729,203	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	03/15/2011.	03/17/2041.	03/05/2015.	Sale.....	.....	...35,800,000	4.2538 USD (USDLIBBBA 3M)	.....	.....	.....11,311,972	251,606	.....	.....	.....(10,823,977)	.....	.....	.....11,311,972	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	08/03/2011.	08/05/2026.	03/05/2015.	Sale.....	.....	...48,200,000	3.2297 USD (USDLIBBBA 3M)	.....	.....	.....4,663,820	252,315	.....	.....	.....(4,257,554)	.....	.....	.....4,663,820	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/28/2014.	07/30/2024.	03/05/2015.	Sale.....	.....	...21,000,000	2.595 USD (USDLIBBBA 3M)	.....	.....	.....755,168	86,530	.....	.....	.....(625,575)	.....	.....	.....755,168	.....	.....	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.	03/06/2015.	Sale.....	.....	...40,200,000	USDLIBBBA 3M (3.6583 USD)	.....	.....	.....(4,099,801)	(244,890)	.....	.....	.....4,052,916	.....	.....	.....(4,099,801)	.....	.....	005.....

E19.57

SCHEDULE DB - PART A - SECTION 2

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

E19.58

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/04/2014.	04/08/2024.	03/06/2015.	Sale.....	.....	..11,000,000	USDLIBBBA 3M (2.841 USD)	.....	.....	.....(614,459)	(50,763)	.....	.....	.....567,784	.....	.....	.....(614,459)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/12/2014.	06/16/2029.	03/06/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.088 USD)	.....	.....	.....(837,943)	(50,648)	.....	.....	.....735,615	.....	.....	.....(837,943)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/11/2014.	02/13/2044.	03/06/2015.	Sale.....	.....	..27,400,000	3.681 USD (USDLIBBBA 3M)	.....	.....	.....6,212,531	167,741	.....	.....	.....(5,540,858)	.....	.....	.....6,212,531	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2014.	08/05/2034.	03/06/2015.	Sale.....	.....	..22,400,000	3.164 USD (USDLIBBBA 3M)	.....	.....	.....2,220,757	116,493	.....	.....	.....(1,928,523)	.....	.....	.....2,220,757	.....	.....	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.	03/06/2015.	Sale.....	.....	..20,300,000	USDLIBBBA 3M (2.5692 USD)	.....	.....	.....(507,709)	(84,374)	.....	.....	.....393,203	.....	.....	.....(507,709)	.....	.....	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.	03/06/2015.	Sale.....	.....	..14,900,000	USDLIBBBA 3M (2.1522 USD)	.....	.....	.....(130,221)	(50,549)	.....	.....	.....84,852	.....	.....	.....(130,221)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	01/27/2012.	01/31/2027.	03/06/2015.	Sale.....	.....	..17,700,000	2.4558 USD (USDLIBBBA 3M)	.....	.....	.....220,996	69,703	.....	.....	.....(120,488)	.....	.....	.....220,996	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	10/04/2012.	10/09/2022.	03/09/2015.	Sale.....	.....	..9,100,000	USDLIBBBA 3M (1.7452 USD)	.....	.....	.....202,180	(24,639)	.....	.....	.....(244,747)	.....	.....	.....202,180	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	10/04/2012.	10/09/2027.	03/09/2015.	Sale.....	.....	..10,100,000	USDLIBBBA 3M (2.2762 USD)	.....	.....	.....114,114	(37,030)	.....	.....	.....(168,390)	.....	.....	.....114,114	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	10/16/2012.	10/18/2027.	03/09/2015.	Sale.....	.....	..16,100,000	USDLIBBBA 3M (2.2752 USD)	.....	.....	.....183,799	(59,094)	.....	.....	.....(272,102)	.....	.....	.....183,799	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	10/25/2012.	10/29/2022.	03/09/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (1.8852 USD)	.....	.....	.....203,070	(44,555)	.....	.....	.....(258,065)	.....	.....	.....203,070	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	11/20/2012.	11/23/2027.	03/09/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.1752 USD)	.....	.....	.....218,032	(35,047)	.....	.....	.....(287,563)	.....	.....	.....218,032	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	11/20/2012.	11/23/2042.	03/09/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.5452 USD)	.....	.....	.....127,715	(41,727)	.....	.....	.....(282,267)	.....	.....	.....127,715	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	11/29/2012.	12/03/2027.	03/09/2015.	Sale.....	.....	..9,300,000	USDLIBBBA 3M (2.1862 USD)	.....	.....	.....193,221	(32,810)	.....	.....	.....(257,439)	.....	.....	.....193,221	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	12/03/2012.	12/05/2022.	03/09/2015.	Sale.....	.....	..19,500,000	USDLIBBBA 3M (1.6892 USD)	.....	.....	.....525,020	(51,316)	.....	.....	.....(634,199)	.....	.....	.....525,020	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	01/18/2013.	01/22/2028.	03/09/2015.	Sale.....	.....	..10,200,000	USDLIBBBA 3M (2.4322 USD)	.....	.....	.....(40,306)	(40,285)	.....	.....	.....(7,418)	.....	.....	.....(40,306)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	01/28/2013.	01/30/2028.	03/09/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (2.5792 USD)	.....	.....	.....(227,220)	(50,664)	.....	.....	.....190,230	.....	.....	.....(227,220)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/01/2013.	02/05/2023.	03/09/2015.	Sale.....	.....	..18,600,000	USDLIBBBA 3M (2.0992 USD)	.....	.....	.....16,700	(62,474)	.....	.....	.....(66,463)	.....	.....	.....16,700	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	03/06/2013.	03/08/2023.	03/09/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (2.0102 USD)	.....	.....	.....120,360	(48,167)	.....	.....	.....(160,044)	.....	.....	.....120,360	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	03/07/2013.	03/11/2028.	03/09/2015.	Sale.....	.....	...9,000,000	USDLIBBBA 3M (2.6232 USD)	.....	.....	.....(200,411)	(38,805)	.....	.....	.....185,160	.....	.....	.....(200,411)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	04/09/2013.	04/11/2033.	03/09/2015.	Sale.....	.....	...9,900,000	USDLIBBBA 3M (2.6862 USD)	.....	.....	.....(203,578)	(43,626)	.....	.....	.....143,803	.....	.....	.....(203,578)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	08/23/2012.	08/28/2027.	03/09/2015.	Sale.....	.....	..11,900,000	2.2138 USD (USDLIBBBA 3M)	.....	.....	.....(191,282)	42,523	.....	.....	.....271,667	.....	.....	.....(191,282)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	09/20/2012.	09/24/2022.	03/09/2015.	Sale.....	.....	..26,600,000	1.7468 USD (USDLIBBBA 3M)	.....	.....	.....(581,021)	71,832	.....	.....	.....702,662	.....	.....	.....(581,021)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	09/20/2012.	09/24/2027.	03/09/2015.	Sale.....	.....	..17,900,000	2.2608 USD (USDLIBBBA 3M)	.....	.....	.....(227,375)	64,950	.....	.....	.....324,277	.....	.....	.....(227,375)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	11/08/2012.	11/13/2027.	03/09/2015.	Sale.....	.....	..11,900,000	2.1378 USD (USDLIBBBA 3M)	.....	.....	.....(303,764)	40,828	.....	.....	.....390,722	.....	.....	.....(303,764)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	12/21/2012.	12/27/2027.	03/09/2015.	Sale.....	.....	..10,200,000	2.3358 USD (USDLIBBBA 3M)	.....	.....	.....(58,208)	38,401	.....	.....	.....114,660	.....	.....	.....(58,208)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/21/2013.	02/25/2023.	03/09/2015.	Sale.....	.....	..24,100,000	2.0488 USD (USDLIBBBA 3M)	.....	.....	.....(108,411)	79,002	.....	.....	.....185,812	.....	.....	.....(108,411)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/21/2013.	02/25/2028.	03/09/2015.	Sale.....	.....	..20,500,000	2.5998 USD (USDLIBBBA 3M)	.....	.....	.....431,256	87,595	.....	.....	.....(368,075)	.....	.....	.....431,256	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/26/2013.	02/28/2023.	03/09/2015.	Sale.....	.....	..20,000,000	1.9508 USD (USDLIBBBA 3M)	.....	.....	.....(220,639)	61,970	.....	.....	.....301,687	.....	.....	.....(220,639)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	04/01/2013.	04/03/2033.	03/09/2015.	Sale.....	.....	..15,000,000	2.8018 USD (USDLIBBBA 3M)	.....	.....	.....540,675	69,104	.....	.....	.....(475,261)	.....	.....	.....540,675	.....	.....	005.....

E19.59

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/18/2011.	05/20/2026.	03/12/2015.	Sale.....	.....	..35,200,000	USDLIBBBA 3M (3.7303 USD)	.....	.....	.....(5,083,979)	(239,142)	.....	.....	.....	.....	.....	.....(5,083,979)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/04/2014.	04/08/2029.	03/12/2015.	Sale.....	.....	..11,000,000	USDLIBBBA 3M (3.2735 USD)	.....	.....	.....(1,177,361)	(64,762)	.....	.....	.....	.....	.....	.....(1,177,361)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/12/2011.	10/13/2031.	03/12/2015.	Sale.....	.....	..47,300,000	2.865 USD (USDLIBBBA 3M)	.....	.....	.....2,519,387	240,751	.....	.....	.....	.....	.....	.....2,519,387	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/02/2014.	07/07/2024.	03/12/2015.	Sale.....	.....	..41,000,000	2.7035 USD (USDLIBBBA 3M)	.....	.....	.....1,731,574	195,751	.....	.....	.....	.....	.....	.....1,731,574	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2014.	08/08/2044.	03/12/2015.	Sale.....	.....	..28,000,000	3.2325 USD (USDLIBBBA 3M)	.....	.....	.....3,724,926	162,991	.....	.....	.....	.....	.....	.....3,724,926	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2034.	03/13/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (3.525 USD)	.....	.....	.....(3,971,618)	(161,784)	.....	.....	.....	.....	.....	.....(3,971,618)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2044.	03/13/2015.	Sale.....	.....	..28,000,000	USDLIBBBA 3M (3.482 USD)	.....	.....	.....(5,399,588)	(178,704)	.....	.....	.....	.....	.....	.....(5,399,588)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/30/2028.	03/13/2015.	Sale.....	.....	...7,900,000	USDLIBBBA 3M (2.8572 USD)	.....	.....	.....(440,983)	(40,826)	.....	.....	.....	.....	.....	.....(440,983)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/05/2013.	07/09/2033.	03/13/2015.	Sale.....	.....	..30,000,000	USDLIBBBA 3M (3.5562 USD)	.....	.....	.....(4,848,166)	(195,843)	.....	.....	.....	.....	.....	.....(4,848,166)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/11/2014.	02/13/2044.	03/13/2015.	Sale.....	.....	..27,400,000	USDLIBBBA 3M (3.681 USD)	.....	.....	.....(6,412,978)	(185,977)	.....	.....	.....	.....	.....	.....(6,412,978)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/02/2014.	04/04/2034.	03/13/2015.	Sale.....	.....	..24,000,000	USDLIBBBA 3M (3.5245 USD)	.....	.....	.....(3,831,848)	(154,963)	.....	.....	.....	.....	.....	.....(3,831,848)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	12/08/2011.	12/12/2026.	03/16/2015.	Sale.....	.....	..37,200,000	USDLIBBBA 3M (2.5122 USD)	.....	.....	.....(898,046)	(169,278)	.....	.....	.....	.....	.....	.....(898,046)	.....	.....	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.	03/16/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (3.0322 USD)	.....	.....	.....(2,724,098)	(139,646)	.....	.....	.....	.....	.....	.....(2,724,098)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	08/15/2011.	08/17/2021.	03/16/2015.	Sale.....	.....	..19,700,000	2.3948 USD (USDLIBBBA 3M)	.....	.....	.....561,317	84,996	.....	.....	.....	.....	.....	.....561,317	.....	.....	005.....

E19.60

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	03/16/2015.	Sale.....		...8,200,000	USDLIBBBA 3M (2.6052 USD)			(290,867)	(38,893)			189,672			(290,867)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2044.	03/16/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.669 USD)			(3,642,123)	(102,909)			2,995,490			(3,642,123)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2024.	03/16/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (2.84 USD)			(1,184,710)	(103,783)			1,029,401			(1,184,710)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2014.	06/12/2024.	03/16/2015.	Sale.....		...8,000,000	USDLIBBBA 3M (2.7515 USD)			(411,202)	(40,233)			349,580			(411,202)			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.	03/18/2015.	Sale.....		..21,200,000	USDLIBBBA 3M (2.7402 USD)			(699,520)	(389,528)			230,263			(699,520)			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.	03/18/2015.	Sale.....		..16,100,000	USDLIBBBA 3M (2.8612 USD)			(1,160,421)	(88,870)			557,986			(1,160,421)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/03/2013.	05/08/2043.	03/18/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.8532 USD)			(1,054,398)	(82,746)			495,016			(1,054,398)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/07/2013.	05/09/2043.	03/18/2015.	Sale.....		..13,700,000	USDLIBBBA 3M (2.9282 USD)			(1,177,282)	(78,761)			659,168			(1,177,282)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/10/2013.	05/14/2043.	03/18/2015.	Sale.....		..12,800,000	USDLIBBBA 3M (3.0222 USD)			(1,352,397)	(75,200)			858,626			(1,352,397)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/30/2033.	03/18/2015.	Sale.....		..12,900,000	USDLIBBBA 3M (2.9712 USD)			(1,044,762)	(74,421)			731,360			(1,044,762)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/30/2043.	03/18/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.1532 USD)			(1,997,129)	(92,299)			1,403,603			(1,997,129)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/07/2013.	06/11/2043.	03/18/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.2412 USD)			(2,273,425)	(95,105)			1,670,038			(2,273,425)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2013.	06/12/2033.	03/18/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.1312 USD)			(1,578,672)	(91,600)			1,208,438			(1,578,672)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2013.	06/12/2043.	03/18/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.2862 USD)			(3,220,125)	(128,678)			2,408,527			(3,220,125)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/19/2013.	06/21/2033.	03/18/2015.	Sale.....		..14,900,000	USDLIBBBA 3M (3.1932 USD)			(1,717,583)	(92,773)			1,338,607			(1,717,583)			005.....

E19.61

SCHEDULE DB - PART A - SECTION 2

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

E19.62

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/28/2013.	07/02/2043.	03/18/2015.	Sale.....	.....	101,000,000	USDLIBBBA 3M (3.4852 USD)	.....	.....	...(20,551,600)	(689,480)	.....	.....	..16,233,180	.....	.....	...(20,551,600)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/28/2013.	07/02/2043.	03/18/2015.	Sale.....	.....	101,000,000	USDLIBBBA 3M (3.4922 USD)	.....	.....	...(20,700,150)	(690,973)	.....	.....	..16,376,102	.....	.....	...(20,700,150)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2013.	07/10/2033.	03/18/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (3.5542 USD)	.....	.....	....(4,257,815)	(174,628)	.....	.....	..3,597,471	.....	.....	...(4,257,815)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2013.	07/10/2043.	03/18/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (3.6642 USD)	.....	.....	....(6,028,399)	(180,434)	.....	.....	..4,924,308	.....	.....	...(6,028,399)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/13/2013.	08/15/2043.	03/18/2015.	Sale.....	.....	..12,400,000	USDLIBBBA 3M (3.7282 USD)	.....	.....	....(3,160,042)	(91,349)	.....	.....	..2,606,883	.....	.....	...(3,160,042)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/14/2013.	08/16/2033.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.5752 USD)	.....	.....	....(2,605,171)	(105,658)	.....	.....	..2,209,504	.....	.....	...(2,605,171)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/14/2013.	08/16/2043.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.7162 USD)	.....	.....	....(3,784,700)	(110,123)	.....	.....	..3,116,962	.....	.....	...(3,784,700)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/04/2013.	09/06/2033.	03/18/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (3.7092 USD)	.....	.....	....(2,332,377)	(87,979)	.....	.....	..2,012,149	.....	.....	...(2,332,377)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/04/2013.	09/06/2043.	03/18/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (3.8192 USD)	.....	.....	....(3,290,882)	(90,766)	.....	.....	..2,747,420	.....	.....	...(3,290,882)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2043.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.8902 USD)	.....	.....	....(4,338,317)	(115,734)	.....	.....	..3,650,781	.....	.....	...(4,338,317)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/11/2013.	09/13/2033.	03/18/2015.	Sale.....	.....	..11,200,000	USDLIBBBA 3M (3.7832 USD)	.....	.....	....(2,304,896)	(83,801)	.....	.....	..2,003,955	.....	.....	...(2,304,896)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/11/2013.	09/13/2043.	03/18/2015.	Sale.....	.....	..12,400,000	USDLIBBBA 3M (3.9072 USD)	.....	.....	....(3,631,604)	(96,026)	.....	.....	..3,061,572	.....	.....	...(3,631,604)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2013.	10/15/2043.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.7462 USD)	.....	.....	....(3,896,563)	(110,827)	.....	.....	..3,217,560	.....	.....	...(3,896,563)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2013.	10/17/2033.	03/18/2015.	Sale.....	.....	..13,000,000	USDLIBBBA 3M (3.5692 USD)	.....	.....	....(2,258,892)	(91,282)	.....	.....	..1,910,216	.....	.....	...(2,258,892)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2013.	10/17/2043.	03/18/2015.	Sale.....	.....	..12,600,000	USDLIBBBA 3M (3.7292 USD)	.....	.....	....(3,228,129)	(92,729)	.....	.....	..2,659,493	.....	.....	...(3,228,129)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/16/2013.	10/18/2033.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.6122 USD)	.....	.....	....(2,706,104)	(106,666)	.....	.....	..2,301,965	.....	.....	..(2,706,104)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/16/2013.	10/18/2043.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.7682 USD)	.....	.....	....(3,966,831)	(111,606)	.....	.....	..3,285,249	.....	.....	..(3,966,831)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/06/2013.	11/08/2033.	03/18/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (3.551 USD)	.....	.....	....(3,420,863)	(139,791)	.....	.....	..2,886,005	.....	.....	..(3,420,863)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/12/2013.	11/14/2033.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.632 USD)	.....	.....	....(2,754,239)	(107,435)	.....	.....	..2,350,000	.....	.....	..(2,754,239)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/26/2013.	12/30/2033.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.751 USD)	.....	.....	....(3,049,651)	(110,763)	.....	.....	..2,632,553	.....	.....	..(3,049,651)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/26/2013.	12/30/2043.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.885 USD)	.....	.....	....(4,362,775)	(115,006)	.....	.....	..3,659,003	.....	.....	..(4,362,775)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2034.	03/18/2015.	Sale.....	.....	..14,400,000	USDLIBBBA 3M (3.763 USD)	.....	.....	....(2,951,809)	(106,776)	.....	.....	..2,551,166	.....	.....	..(2,951,809)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2034.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.531 USD)	.....	.....	....(2,534,790)	(104,228)	.....	.....	..2,129,056	.....	.....	..(2,534,790)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/14/2014.	02/18/2034.	03/18/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.546 USD)	.....	.....	....(1,714,153)	(69,837)	.....	.....	..1,443,559	.....	.....	..(1,714,153)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2034.	03/18/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.47 USD)	.....	.....	....(2,395,588)	(102,399)	.....	.....	..1,994,577	.....	.....	..(2,395,588)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2044.	03/18/2015.	Sale.....	.....	..17,000,000	USDLIBBBA 3M (3.603 USD)	.....	.....	....(3,926,314)	(120,826)	.....	.....	..3,171,196	.....	.....	..(3,926,314)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/05/2014.	03/07/2034.	03/18/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.47 USD)	.....	.....	....(1,596,954)	(68,290)	.....	.....	..1,329,849	.....	.....	..(1,596,954)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2034.	03/18/2015.	Sale.....	.....	..16,000,000	USDLIBBBA 3M (3.524 USD)	.....	.....	....(2,702,471)	(110,530)	.....	.....	..2,262,366	.....	.....	..(2,702,471)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2044.	03/18/2015.	Sale.....	.....	..13,000,000	USDLIBBBA 3M (3.641 USD)	.....	.....	....(3,117,788)	(93,016)	.....	.....	..2,528,195	.....	.....	..(3,117,788)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/31/2014.	04/02/2034.	03/18/2015.	Sale.....	.....	..23,000,000	USDLIBBBA 3M (3.445 USD)	.....	.....	....(3,598,889)	(155,058)	.....	.....	..2,972,797	.....	.....	..(3,598,889)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/02/2014.	04/04/2044.	03/18/2015.	Sale.....		..27,000,000	USDLIBBBA 3M (3.635 USD)			(6,440,883)	(192,891)			...5,218,895			..(6,440,883)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2034.	03/18/2015.	Sale.....		..11,000,000	USDLIBBBA 3M (3.3655 USD)			(1,584,508)	(72,441)			...1,288,219			..(1,584,508)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2034.	03/18/2015.	Sale.....		..14,000,000	USDLIBBBA 3M (3.41 USD)			(2,114,805)	(93,512)			...1,735,747			..(2,114,805)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2044.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.515 USD)			(4,686,634)	(151,825)			...3,712,980			..(4,686,634)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/22/2014.	04/24/2034.	03/18/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.425 USD)			(1,533,111)	(68,012)			...1,262,919			..(1,533,111)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/27/2014.	05/29/2034.	03/18/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (3.241 USD)			(1,495,012)	(76,064)			...1,178,206			..(1,495,012)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/27/2014.	05/29/2044.	03/18/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (3.363 USD)			(2,167,792)	(80,188)			...1,654,394			..(2,167,792)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/04/2014.	06/06/2034.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.3205 USD)			(3,013,223)	(143,242)			...2,427,853			..(3,013,223)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2014.	06/09/2034.	03/18/2015.	Sale.....		..11,000,000	USDLIBBBA 3M (3.3165 USD)			(1,499,701)	(71,549)			...1,207,343			..(1,499,701)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2014.	06/09/2044.	03/18/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (3.433 USD)			(2,347,011)	(81,005)			...1,826,152			..(2,347,011)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/02/2014.	07/07/2034.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.282 USD)			(2,893,325)	(140,888)			...2,299,195			..(2,893,325)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/02/2014.	07/07/2044.	03/18/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (3.4015 USD)			(4,359,263)	(153,094)			...3,354,032			..(4,359,263)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/03/2014.	07/07/2034.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.34 USD)			(3,096,021)	(143,582)			...2,497,746			..(3,096,021)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/03/2014.	07/07/2044.	03/18/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (3.4555 USD)			(4,626,562)	(155,716)			...3,610,726			..(4,626,562)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/31/2014.	08/04/2044.	03/18/2015.	Sale.....		..11,000,000	USDLIBBBA 3M (3.289 USD)			(1,818,228)	(70,808)			...1,348,308			..(1,818,228)			005.....

E19.64

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/11/2014.	08/13/2034.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.103 USD)			(2,262,483)	(134,677)			1,685,307			..(2,262,483)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/11/2014.	08/13/2044.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.2095 USD)			(3,258,292)	(139,689)			2,336,062			..(3,258,292)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2014.	08/21/2034.	03/18/2015.	Sale.....		9,000,000	USDLIBBBA 3M (3.062 USD)			(867,046)	(53,685)			632,104			(867,046)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2014.	08/21/2044.	03/18/2015.	Sale.....		..13,000,000	USDLIBBBA 3M (3.174 USD)			(1,826,662)	(80,619)			1,285,477			..(1,826,662)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/20/2014.	08/22/2044.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.2165 USD)			(3,293,084)	(138,329)			2,369,223			..(3,293,084)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/02/2014.	09/04/2044.	03/18/2015.	Sale.....		..13,000,000	USDLIBBBA 3M (3.1365 USD)			(1,721,620)	(79,602)			1,185,107			..(1,721,620)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2034.	03/18/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (2.857 USD)			(1,212,698)	(104,707)			721,799			..(1,212,698)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2034.	03/18/2015.	Sale.....		..17,000,000	USDLIBBBA 3M (2.859 USD)			(1,090,510)	(93,757)			651,169			..(1,090,510)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2044.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (2.9785 USD)			(2,174,017)	(126,883)			1,284,989			..(2,174,017)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2044.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (2.98 USD)			(2,181,166)	(126,952)			1,291,852			..(2,181,166)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2014.	10/31/2034.	03/18/2015.	Sale.....		..21,000,000	USDLIBBBA 3M (2.934 USD)			(1,607,667)	(119,307)			1,060,577			..(1,607,667)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2014.	10/31/2044.	03/18/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.052 USD)			(2,535,634)	(130,469)			1,632,974			..(2,535,634)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/02/2011.	08/04/2041.	03/18/2015.	Sale.....		..56,800,000	3.6178 USD (USDLIBBBA 3M)			12,580,738	405,055			..(10,307,390)			..12,580,738			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/03/2011.	08/05/2041.	03/18/2015.	Sale.....		..48,200,000	3.5687 USD (USDLIBBBA 3M)			10,202,085	338,585			..(8,289,672)			..10,202,085			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2029.	03/18/2015.	Sale.....		..25,000,000	3.33 USD (USDLIBBBA 3M)			3,001,897	162,843			..(2,568,735)			...3,001,897			005.....

E19.65

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
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Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2034.	03/18/2015.	Sale.....		.28,000,000	3.366 USD (USDLIBBBA 3M)			4,030,947	186,824			..(3,280,585)			...4,030,947			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2044.	03/18/2015.	Sale.....		.28,000,000	3.484 USD (USDLIBBBA 3M)			5,776,005	191,378			..(4,546,197)			...5,776,005			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/26/2014.	06/30/2029.	03/18/2015.	Sale.....		.13,000,000	3.0245 USD (USDLIBBBA 3M)			1,087,028	77,056			(855,209)			...1,087,028			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2014.	07/01/2034.	03/18/2015.	Sale.....		.70,000,000	3.2185 USD (USDLIBBBA 3M)			8,496,740	438,445			..(6,621,583)			...8,496,740			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2014.	07/01/2034.	03/18/2015.	Sale.....		.70,000,000	3.2205 USD (USDLIBBBA 3M)			8,518,969	438,741			..(6,643,358)			...8,518,969			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2014.	07/01/2044.	03/18/2015.	Sale.....		120,000,000	3.335 USD (USDLIBBBA 3M)			21,014,990	781,134			..(15,843,309)			...21,014,990			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2034.	03/18/2015.	Sale.....		.48,000,000	3.2135 USD (USDLIBBBA 3M)			5,784,336	304,086			..(4,504,015)			...5,784,336			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2034.	03/18/2015.	Sale.....		.49,000,000	3.206 USD (USDLIBBBA 3M)			5,850,517	305,619			..(4,540,688)			...5,850,517			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2044.	03/18/2015.	Sale.....		150,000,000	3.33 USD (USDLIBBBA 3M)			26,113,118	974,834			..(19,655,030)			...26,113,118			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2044.	03/18/2015.	Sale.....		150,000,000	3.314 USD (USDLIBBBA 3M)			25,596,667	969,767			..(19,159,064)			...25,596,667			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2044.	03/18/2015.	Sale.....		.89,000,000	3.313 USD (USDLIBBBA 3M)			15,168,204	575,207			..(11,349,319)			...15,168,204			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2014.	08/08/2034.	03/18/2015.	Sale.....		.30,000,000	3.126 USD (USDLIBBBA 3M)			3,195,876	182,770			..(2,405,405)			...3,195,876			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2014.	08/08/2044.	03/18/2015.	Sale.....		.29,000,000	3.231 USD (USDLIBBBA 3M)			4,428,843	183,106			..(3,207,471)			...4,428,843			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2014.	08/12/2034.	03/18/2015.	Sale.....		.28,000,000	3.0695 USD (USDLIBBBA 3M)			2,730,769	167,183			..(1,998,348)			...2,730,769			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2014.	08/12/2044.	03/18/2015.	Sale.....		.29,000,000	3.1785 USD (USDLIBBBA 3M)			4,100,870	179,827			..(2,892,838)			...4,100,870			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.67

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/02/2014.	10/06/2034.	03/18/2015.	Sale.....		.65,000,000	3.01 USD (USDLIBBBA 3M)			5,746,650	378,647			...(4,035,196)			5,746,650			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/02/2014.	10/06/2044.	03/18/2015.	Sale.....		.61,000,000	3.124 USD (USDLIBBBA 3M)			7,945,796	370,026			...(5,406,870)			7,945,796			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2014.	10/14/2034.	03/18/2015.	Sale.....		.29,000,000	2.904 USD (USDLIBBBA 3M)			2,069,372	162,697			...(1,316,825)			2,069,372			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2029.	03/18/2015.	Sale.....		.25,000,000	2.5 USD (USDLIBBBA 3M)			428,484	119,111			11,628			428,484			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2034.	03/18/2015.	Sale.....		.48,000,000	2.7015 USD (USDLIBBBA 3M)			1,862,098	249,113			(650,682)			1,862,098			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/09/2011.	09/13/2041.	03/19/2015.	Sale.....		.19,100,000	USDLIBBBA 3M (2.9442 USD)			(1,788,857)	(110,500)			981,466			(1,788,857)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/13/2014.	06/17/2034.	03/19/2015.	Sale.....		.10,000,000	USDLIBBBA 3M (3.268 USD)			(1,340,540)	(64,770)			1,022,692			(1,340,540)			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.	03/19/2015.	Sale.....		.22,100,000	2.2078 USD (USDLIBBBA 3M)			408,354	93,066			(283,147)			408,354			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/21/2013.	06/25/2028.	03/20/2015.	Sale.....		.15,000,000	USDLIBBBA 3M (3.1742 USD)			(1,612,212)	(94,993)			1,256,072			(1,612,212)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2044.	03/20/2015.	Sale.....		.21,000,000	USDLIBBBA 3M (3.514 USD)			(4,845,663)	(148,429)			3,538,033			(4,845,663)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2034.	03/20/2015.	Sale.....		.18,000,000	USDLIBBBA 3M (3.339 USD)			(2,732,752)	(120,776)			2,038,884			(2,732,752)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	08/19/2011.	08/23/2041.	03/23/2015.	Sale.....		.57,800,000	USDLIBBBA 3M (3.0422 USD)			(8,178,617)	(355,554)			4,064,208			(8,178,617)			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.	03/23/2015.	Sale.....		.41,000,000	USDLIBBBA 3M (2.5092 USD)			(1,659,763)	(202,964)			527,033			(1,659,763)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/20/2014.	08/22/2034.	03/23/2015.	Sale.....		.20,000,000	USDLIBBBA 3M (3.107 USD)			(2,594,943)	(125,873)			1,545,451			(2,594,943)			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.	03/23/2015.	Sale.....		.26,700,000	3.3267 USD (USDLIBBBA 3M)			2,450,050	180,750			(2,188,767)			2,450,050			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2014.	06/12/2024.	03/23/2015.	Sale.....	.....	...8,000,000	2.7525 USD (USDLIBBBA 3M)	.....	.....	.....507,059	44,114	.....	.....	.....(350,269)	.....	.....	.....507,059	.....	.....	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.	03/23/2015.	Sale.....	.....	..28,200,000	2.7438 USD (USDLIBBBA 3M)	.....	.....	.....2,458,198	154,930	.....	.....	.....(335,459)	.....	.....	.....2,458,198	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/22/2014.	09/24/2034.	03/23/2015.	Sale.....	.....	..13,000,000	3.1625 USD (USDLIBBBA 3M)	.....	.....	.....1,870,942	83,034	.....	.....	.....(1,118,013)	.....	.....	.....1,870,942	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2013.	04/29/2043.	03/25/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.8452 USD)	.....	.....	.....(1,118,729)	(60,000)	.....	.....	.....316,608	.....	.....	.....(1,118,729)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/06/2013.	05/08/2043.	03/25/2015.	Sale.....	.....	...9,700,000	USDLIBBBA 3M (2.8872 USD)	.....	.....	.....(1,169,862)	(59,168)	.....	.....	.....386,556	.....	.....	.....(1,169,862)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/07/2013.	05/09/2033.	03/25/2015.	Sale.....	.....	...9,800,000	USDLIBBBA 3M (2.7422 USD)	.....	.....	.....(747,428)	(56,502)	.....	.....	.....222,147	.....	.....	.....(747,428)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/29/2043.	03/25/2015.	Sale.....	.....	...8,800,000	USDLIBBBA 3M (3.2462 USD)	.....	.....	.....(1,740,037)	(60,985)	.....	.....	.....990,056	.....	.....	.....(1,740,037)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/18/2013.	06/20/2043.	03/25/2015.	Sale.....	.....	...8,600,000	USDLIBBBA 3M (3.2622 USD)	.....	.....	.....(1,730,835)	(59,820)	.....	.....	.....994,344	.....	.....	.....(1,730,835)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2033.	03/25/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (3.7982 USD)	.....	.....	.....(1,927,396)	(65,669)	.....	.....	.....1,449,039	.....	.....	.....(1,927,396)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2033.	03/25/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (3.621 USD)	.....	.....	.....(1,717,575)	(62,312)	.....	.....	.....1,239,855	.....	.....	.....(1,717,575)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2043.	03/25/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (3.79 USD)	.....	.....	.....(2,542,006)	(65,429)	.....	.....	.....1,789,115	.....	.....	.....(2,542,006)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/25/2013.	11/27/2033.	03/25/2015.	Sale.....	.....	...8,100,000	USDLIBBBA 3M (3.567 USD)	.....	.....	.....(1,671,440)	(62,125)	.....	.....	.....1,190,302	.....	.....	.....(1,671,440)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/22/2014.	10/24/2044.	03/25/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (2.9985 USD)	.....	.....	.....(1,188,548)	(50,768)	.....	.....	.....500,492	.....	.....	.....(1,188,548)	.....	.....	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.	03/25/2015.	Sale.....	.....	..12,600,000	2.0478 USD (USDLIBBBA 3M)	.....	.....	.....(99,662)	52,272	.....	.....	.....506,585	.....	.....	.....(99,662)	.....	.....	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.	03/27/2015.	Sale.....	.....	..30,900,000	USDLIBBBA 3M (2.7852 USD)	.....	.....	.....(2,660,206)	(185,823)	.....	.....	.....986,590	.....	.....	.....(2,660,206)	.....	.....	005.....

E19.68

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2034.	03/27/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (3.449 USD)	.....	.....	....(2,327,082)	(90,844)	.....	.....	....1,551,987	.....	.....	..(2,327,082)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/22/2014.	10/24/2044.	03/27/2015.	Sale.....	.....	..14,000,000	USDLIBBBA 3M (2.998 USD)	.....	.....	....(2,162,641)	(90,961)	.....	.....	....874,406	.....	.....	..(2,162,641)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2014.	06/12/2029.	03/27/2015.	Sale.....	.....	..17,000,000	3.1595 USD (USDLIBBBA 3M)	.....	.....	.....2,196,107	117,119	.....	.....	....(1,400,266)	.....	.....	..2,196,107	.....	.....	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.	03/27/2015.	Sale.....	.....	..10,800,000	USDLIBBBA 3M (2.6832 USD)	.....	.....	....(884,158)	(62,119)	.....	.....	....(5,847)	.....	.....	..(884,158)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/03/2013.	05/08/2033.	03/27/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.6702 USD)	.....	.....	....(697,118)	(57,336)	.....	.....	....119,633	.....	.....	..(697,118)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/06/2013.	05/08/2033.	03/27/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.7012 USD)	.....	.....	....(744,916)	(58,068)	.....	.....	....165,711	.....	.....	..(744,916)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/13/2013.	05/15/2043.	03/27/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.0562 USD)	.....	.....	....(1,628,136)	(66,477)	.....	.....	....739,429	.....	.....	..(1,628,136)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	09/15/2011.	09/19/2031.	03/31/2015.	Sale.....	.....	..9,800,000	2.9148 USD (USDLIBBBA 3M)	.....	.....	.....870,519	63,229	.....	.....	....(488,206)	.....	.....	.....870,519	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/07/2014.	03/11/2044.	03/31/2015.	Sale.....	.....	..38,700,000	3.688 USD (USDLIBBBA 3M)	.....	.....	....10,852,075	322,331	.....	.....	..(7,895,952)	.....	.....	..10,852,075	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2024.	03/31/2015.	Sale.....	.....	..28,000,000	2.634 USD (USDLIBBBA 3M)	.....	.....	.....1,508,627	161,180	.....	.....	....(935,510)	.....	.....	..1,508,627	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/10/2014.	07/14/2034.	03/31/2015.	Sale.....	.....	..31,000,000	3.196 USD (USDLIBBBA 3M)	.....	.....	....4,331,826	220,906	.....	.....	..(2,825,343)	.....	.....	..4,331,826	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/07/2013.	11/12/2043.	04/07/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.682 USD)	.....	.....	....(4,299,139)	(131,677)	.....	.....	....3,024,464	.....	.....	..(4,299,139)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/19/2013.	11/21/2033.	04/07/2015.	Sale.....	.....	..12,700,000	USDLIBBBA 3M (3.499 USD)	.....	.....	....(2,446,250)	(105,654)	.....	.....	....1,734,276	.....	.....	..(2,446,250)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2044.	04/07/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.567 USD)	.....	.....	....(3,942,707)	(127,288)	.....	.....	....2,681,200	.....	.....	..(3,942,707)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/05/2014.	05/07/2034.	04/07/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (3.29 USD)	.....	.....	....(1,939,829)	(93,355)	.....	.....	....1,265,875	.....	.....	..(1,939,829)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/13/2013.	05/15/2033.	04/07/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.8642 USD)			(922,303)	(66,940)			408,088			(922,303)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2013.	05/16/2033.	04/07/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.9002 USD)			(977,719)	(67,860)			461,616			(977,719)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2013.	05/16/2043.	04/07/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.0872 USD)			(1,560,720)	(72,639)			801,951			..(1,560,720)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2013.	05/17/2043.	04/07/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.0952 USD)			(1,577,895)	(72,843)			818,077			..(1,577,895)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/22/2013.	05/24/2043.	04/07/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.1342 USD)			(1,661,918)	(73,831)			897,019			..(1,661,918)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/07/2013.	06/11/2033.	04/07/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.0472 USD)			(1,203,932)	(71,592)			680,278			..(1,203,932)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2034.	04/07/2015.	Sale.....		...8,000,000	USDLIBBBA 3M (3.455 USD)			(1,497,070)	(65,648)			1,045,341			..(1,497,070)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/18/2014.	03/20/2034.	04/07/2015.	Sale.....		...8,000,000	USDLIBBBA 3M (3.481 USD)			(1,531,117)	(66,043)			1,078,161			..(1,531,117)			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.	04/08/2015.	Sale.....		..46,500,000	USDLIBBBA 3M (3.7352 USD)			(5,540,069)	(414,774)			4,865,473			..(5,540,069)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	BNP Paribas.....	R0MUJSFPU8MPRO8K5P8	01/15/2013.	01/17/2033.	04/08/2015.	Sale.....		..17,000,000	USDLIBBBA 3M (2.6402 USD)			(970,694)	(103,948)			139,923			(970,694)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2033.	04/09/2015.	Sale.....		..50,000,000	3.5698 USD (USDLIBBBA 3M)			9,746,855	446,394			..(7,341,181)			9,746,855			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/26/2014.	11/28/2044.	04/09/2015.	Sale.....		..20,000,000	2.925 USD (USDLIBBBA 3M)			2,234,954	144,367			(948,779)			2,234,954			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.	04/09/2015.	Sale.....		..40,000,000	2.5898 USD (USDLIBBBA 3M)			1,601,928	251,497			695,177			1,601,928			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.	04/09/2015.	Sale.....		..55,300,000	2.4948 USD (USDLIBBBA 3M)			1,634,584	333,774			469,286			1,634,584			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2024.	04/09/2015.	Sale.....		..25,000,000	2.86 USD (USDLIBBBA 3M)			1,899,762	175,833			..(1,335,464)			1,899,762			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.71

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/10/2014.	04/14/2029.	04/14/2015.	Sale.....	.....	..11,000,000	USDLIBBBA 3M (3.188 USD)	.....	.....	....(1,323,059)	(89,756)	.....	.....	....943,656	.....	.....	..(1,323,059)	.....	.....	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.	04/14/2015.	Sale.....	.....	..15,400,000	3.1548 USD (USDLIBBBA 3M)	.....	.....	.....1,885,976	124,437	.....	.....	....(1,277,348)	.....	.....	....1,885,976	.....	.....	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.	04/14/2015.	Sale.....	.....	..27,700,000	3.2077 USD (USDLIBBBA 3M)	.....	.....	.....4,541,794	228,026	.....	.....	....(2,836,173)	.....	.....	....4,541,794	.....	.....	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.	04/15/2015.	Sale.....	.....	..21,400,000	2.7038 USD (USDLIBBBA 3M)	.....	.....	.....1,278,615	149,907	.....	.....	....(93,971)	.....	.....	....1,278,615	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2024.	04/15/2015.	Sale.....	.....	..20,000,000	2.7145 USD (USDLIBBBA 3M)	.....	.....	.....1,255,207	141,197	.....	.....	....(813,748)	.....	.....	....1,255,207	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2034.	04/15/2015.	Sale.....	.....	..10,000,000	3.2885 USD (USDLIBBBA 3M)	.....	.....	.....1,525,153	87,021	.....	.....	....(1,052,443)	.....	.....	....1,525,153	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2014.	10/10/2029.	04/15/2015.	Sale.....	.....	..20,000,000	2.799 USD (USDLIBBBA 3M)	.....	.....	.....1,434,853	145,837	.....	.....	....(743,023)	.....	.....	....1,434,853	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/06/2012.	09/10/2042.	04/16/2015.	Sale.....	.....	..11,600,000	USDLIBBBA 3M (2.5852 USD)	.....	.....	.....(626,670)	(78,357)	.....	.....	....(230,534)	.....	.....	....(626,670)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/03/2012.	12/05/2032.	04/16/2015.	Sale.....	.....	..14,200,000	USDLIBBBA 3M (2.4262 USD)	.....	.....	.....(446,873)	(89,404)	.....	.....	....(321,946)	.....	.....	....(446,873)	.....	.....	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.	04/16/2015.	Sale.....	.....	..11,100,000	USDLIBBBA 3M (2.9822 USD)	.....	.....	....(1,544,316)	(87,662)	.....	.....	....654,063	.....	.....	..(1,544,316)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/03/2013.	05/08/2043.	04/16/2015.	Sale.....	.....	..10,400,000	USDLIBBBA 3M (2.8972 USD)	.....	.....	....(1,263,207)	(79,626)	.....	.....	....435,405	.....	.....	..(1,263,207)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/07/2013.	06/11/2033.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.0742 USD)	.....	.....	....(1,308,098)	(81,640)	.....	.....	....720,566	.....	.....	..(1,308,098)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/07/2013.	06/11/2043.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.2162 USD)	.....	.....	....(1,901,557)	(85,743)	.....	.....	....1,062,886	.....	.....	..(1,901,557)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/10/2013.	07/12/2033.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.5512 USD)	.....	.....	....(2,048,443)	(95,342)	.....	.....	....1,434,678	.....	.....	..(2,048,443)	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.72

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/11/2013.	07/15/2043.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.6182 USD)	.....	.....	....(2,777,181)	(90,951)	.....	.....	...1,877,304	.....	.....	..(2,777,181)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/24/2013.	07/26/2033.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.4802 USD)	.....	.....	....(1,945,954)	(93,297)	.....	.....	...1,329,358	.....	.....	..(1,945,954)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/24/2013.	07/26/2043.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.6112 USD)	.....	.....	....(2,763,370)	(97,081)	.....	.....	...1,864,027	.....	.....	..(2,763,370)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2013.	08/08/2033.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.5722 USD)	.....	.....	....(2,089,348)	(96,064)	.....	.....	...1,467,500	.....	.....	..(2,089,348)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2013.	08/08/2043.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.7192 USD)	.....	.....	....(2,997,417)	(100,311)	.....	.....	...2,083,073	.....	.....	..(2,997,417)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/03/2013.	09/05/2033.	04/16/2015.	Sale.....	.....	..10,200,000	USDLIBBBA 3M (3.7112 USD)	.....	.....	....(2,355,703)	(102,084)	.....	.....	...1,713,337	.....	.....	..(2,355,703)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/03/2013.	09/05/2033.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.7212 USD)	.....	.....	....(2,325,139)	(100,372)	.....	.....	...1,694,804	.....	.....	..(2,325,139)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/03/2013.	09/05/2043.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.8332 USD)	.....	.....	....(3,247,932)	(103,607)	.....	.....	...2,317,876	.....	.....	..(3,247,932)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/03/2013.	09/05/2043.	04/16/2015.	Sale.....	.....	..11,600,000	USDLIBBBA 3M (3.8212 USD)	.....	.....	....(3,737,422)	(119,782)	.....	.....	...2,660,481	.....	.....	..(3,737,422)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2033.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.7522 USD)	.....	.....	....(2,373,901)	(101,303)	.....	.....	...1,741,993	.....	.....	..(2,373,901)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2033.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.7822 USD)	.....	.....	....(2,420,795)	(102,170)	.....	.....	...1,787,192	.....	.....	..(2,420,795)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2043.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.8662 USD)	.....	.....	....(3,319,393)	(104,596)	.....	.....	...2,385,135	.....	.....	..(3,319,393)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/04/2013.	10/08/2033.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.5472 USD)	.....	.....	....(2,056,557)	(95,213)	.....	.....	...1,435,651	.....	.....	..(2,056,557)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/04/2013.	10/08/2043.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.7062 USD)	.....	.....	....(2,975,314)	(99,806)	.....	.....	...2,062,974	.....	.....	..(2,975,314)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2013.	10/15/2033.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.5862 USD)	.....	.....	....(1,945,306)	(269,337)	.....	.....	...1,495,264	.....	.....	..(1,945,306)	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.73

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/04/2013.	11/06/2043.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.642 USD)	.....	.....	....(2,844,372)	(98,076)	.....	.....	.....1,933,982	.....	.....	..(2,844,372)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2013.	12/23/2043.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.82 USD)	.....	.....	....(3,237,852)	(102,993)	.....	.....	.....2,302,689	.....	.....	..(3,237,852)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/07/2014.	02/11/2034.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.518 USD)	.....	.....	....(2,032,474)	(94,448)	.....	.....	.....1,399,698	.....	.....	..(2,032,474)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/07/2014.	02/11/2044.	04/16/2015.	Sale.....	.....	..11,000,000	USDLIBBBA 3M (3.659 USD)	.....	.....	....(3,185,595)	(108,374)	.....	.....	.....2,174,266	.....	.....	..(3,185,595)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/10/2014.	02/12/2034.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.516 USD)	.....	.....	....(2,029,222)	(94,402)	.....	.....	.....1,396,677	.....	.....	..(2,029,222)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/10/2014.	02/12/2044.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.656 USD)	.....	.....	....(2,889,521)	(98,446)	.....	.....	.....1,970,600	.....	.....	..(2,889,521)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/14/2014.	02/18/2044.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.68 USD)	.....	.....	....(2,942,710)	(99,217)	.....	.....	.....2,020,569	.....	.....	..(2,942,710)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2044.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.587 USD)	.....	.....	....(2,741,430)	(96,512)	.....	.....	.....1,832,576	.....	.....	..(2,741,430)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/18/2014.	03/20/2044.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.609 USD)	.....	.....	....(2,791,028)	(96,954)	.....	.....	.....1,878,970	.....	.....	..(2,791,028)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/31/2014.	04/02/2044.	04/16/2015.	Sale.....	.....	..24,000,000	USDLIBBBA 3M (3.551 USD)	.....	.....	....(6,391,520)	(230,574)	.....	.....	.....4,224,606	.....	.....	..(6,391,520)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/22/2014.	04/24/2044.	04/16/2015.	Sale.....	.....	..11,000,000	USDLIBBBA 3M (3.527 USD)	.....	.....	....(2,881,039)	(104,120)	.....	.....	.....1,883,584	.....	.....	..(2,881,039)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2014.	06/12/2034.	04/16/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (3.34 USD)	.....	.....	....(1,409,463)	(71,437)	.....	.....	.....907,361	.....	.....	..(1,409,463)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/02/2014.	09/04/2034.	04/16/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (3.0355 USD)	.....	.....	....(1,020,009)	(64,486)	.....	.....	.....528,673	.....	.....	..(1,020,009)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/09/2014.	09/11/2044.	04/16/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.216 USD)	.....	.....	....(1,943,918)	(85,737)	.....	.....	.....1,076,877	.....	.....	..(1,943,918)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/22/2014.	10/24/2034.	04/16/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (2.878 USD)	.....	.....	....(818,007)	(60,724)	.....	.....	.....330,274	.....	.....	..(818,007)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/15/2013.	07/17/2033.	04/16/2015.	Sale.....		..32,000,000	3.4668 USD (USDLIBBBA 3M)			6,158,130	297,549			..(4,187,808)			...6,158,130			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/16/2013.	07/18/2028.	04/16/2015.	Sale.....		..18,200,000	3.2348 USD (USDLIBBBA 3M)			2,463,763	157,007			..(1,654,284)			...2,463,763			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2034.	04/16/2015.	Sale.....		..25,000,000	3.52 USD (USDLIBBBA 3M)			5,088,900	236,157			..(3,506,585)			...5,088,900			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2044.	04/16/2015.	Sale.....		..25,000,000	3.643 USD (USDLIBBBA 3M)			7,152,121	245,041			..(4,859,058)			...7,152,121			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/11/2014.	03/13/2034.	04/16/2015.	Sale.....		..11,000,000	3.5395 USD (USDLIBBBA 3M)			2,278,080	104,536			..(1,580,900)			...2,278,080			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/12/2014.	03/14/2044.	04/16/2015.	Sale.....		..25,000,000	3.6415 USD (USDLIBBBA 3M)			7,154,710	244,996			..(4,863,032)			...7,154,710			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/13/2014.	03/17/2034.	04/16/2015.	Sale.....		..25,000,000	3.448 USD (USDLIBBBA 3M)			4,812,718	230,936			..(3,241,775)			...4,812,718			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/13/2014.	03/17/2044.	04/16/2015.	Sale.....		..25,000,000	3.579 USD (USDLIBBBA 3M)			6,812,649	240,397			..(4,542,554)			...6,812,649			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/14/2014.	03/18/2034.	04/16/2015.	Sale.....		..24,000,000	3.411 USD (USDLIBBBA 3M)			4,479,047	219,161			..(2,976,297)			...4,479,047			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/14/2014.	03/18/2044.	04/16/2015.	Sale.....		..24,000,000	3.545 USD (USDLIBBBA 3M)			6,361,127	228,452			..(4,193,799)			...6,361,127			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2014.	07/10/2034.	04/16/2015.	Sale.....		..26,000,000	3.2395 USD (USDLIBBBA 3M)			4,161,269	224,501			..(2,545,110)			...4,161,269			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2014.	07/10/2044.	04/16/2015.	Sale.....		..25,000,000	3.3565 USD (USDLIBBBA 3M)			5,618,831	224,316			..(3,413,225)			...5,618,831			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2014.	08/05/2044.	04/16/2015.	Sale.....		..17,000,000	3.27 USD (USDLIBBBA 3M)			3,506,382	148,441			..(2,017,060)			...3,506,382			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2014.	09/25/2034.	04/16/2015.	Sale.....		..22,000,000	3.136 USD (USDLIBBBA 3M)			3,166,251	182,972			..(1,800,011)			...3,166,251			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2014.	10/10/2044.	04/16/2015.	Sale.....		..27,000,000	3.0485 USD (USDLIBBBA 3M)			4,244,332	218,237			..(1,969,439)			...4,244,332			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.75

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2044.	04/16/2015.	Sale.....		..25,000,000	2.83 USD (USDLIBBBA 3M)			2,728,722	186,469			(688,271)			2,728,722			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2044.	04/16/2015.	Sale.....		..25,000,000	2.7725 USD (USDLIBBBA 3M)			2,408,623	182,316			(389,419)			2,408,623			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.	04/22/2015.	Sale.....		..26,500,000	USDLIBBBA 3M (2.1352 USD)			(750,127)	(152,648)			180,055			(750,127)			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.	04/22/2015.	Sale.....		..29,300,000	USDLIBBBA 3M (2.6262 USD)			(1,772,986)	(212,735)			271,066			(1,772,986)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/18/2013.	11/20/2023.	04/22/2015.	Sale.....		..12,100,000	USDLIBBBA 3M (2.738 USD)			(850,324)	(92,078)			527,190			(850,324)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/10/2014.	01/14/2044.	04/22/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.792 USD)			(4,726,241)	(162,237)			3,370,766			(4,726,241)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/23/2014.	01/27/2044.	04/22/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.682 USD)			(4,377,459)	(157,264)			3,034,909			(4,377,459)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2034.	04/22/2015.	Sale.....		..13,000,000	USDLIBBBA 3M (3.377 USD)			(2,321,392)	(123,855)			1,544,210			(2,321,392)			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.	04/22/2015.	Sale.....		..38,500,000	USDLIBBBA 3M (2.1952 USD)			(1,259,475)	(229,135)			428,920			(1,259,475)			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.	04/22/2015.	Sale.....		..37,500,000	USDLIBBBA 3M (2.1192 USD)			(1,019,491)	(214,406)			163,344			(1,019,491)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/07/2012.	09/11/2022.	04/22/2015.	Sale.....		..26,200,000	USDLIBBBA 3M (1.7652 USD)			(11,568)	(121,365)			(646,994)			(11,568)			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.	04/22/2015.	Sale.....		..27,200,000	USDLIBBBA 3M (1.7252 USD)			105,350	(122,795)			(804,136)			105,350			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/28/2013.	07/02/2023.	04/22/2015.	Sale.....		..23,500,000	USDLIBBBA 3M (2.7192 USD)			(1,620,975)	(176,749)			1,001,927			(1,620,975)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/28/2013.	07/02/2023.	04/22/2015.	Sale.....		..23,500,000	USDLIBBBA 3M (2.7242 USD)			(1,630,092)	(177,108)			1,011,152			(1,630,092)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/16/2013.	10/18/2023.	04/22/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.8822 USD)			(1,234,805)	(120,537)			830,693			(1,234,805)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/12/2013.	11/14/2023.	04/22/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (2.882 USD)			(1,658,020)	(161,000)			...1,106,257			..(1,658,020)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/21/2013.	11/25/2023.	04/22/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (2.865 USD)			(1,631,525)	(159,975)			...1,078,872			..(1,631,525)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2013.	12/23/2023.	04/22/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (2.995 USD)			(1,844,767)	(167,421)			...1,293,922			..(1,844,767)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2024.	04/22/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (2.829 USD)			(1,423,669)	(142,017)			...912,848			..(1,423,669)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/11/2014.	02/13/2024.	04/22/2015.	Sale.....		..18,400,000	USDLIBBBA 3M (2.848 USD)			(1,484,099)	(146,159)			...962,327			..(1,484,099)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/05/2014.	03/07/2024.	04/22/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (2.798 USD)			(1,377,737)	(140,338)			...867,114			..(1,377,737)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/18/2014.	03/20/2024.	04/22/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (2.8075 USD)			(1,237,230)	(124,845)			...782,673			..(1,237,230)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2024.	04/22/2015.	Sale.....		..17,000,000	USDLIBBBA 3M (2.887 USD)			(1,427,763)	(136,558)			...945,033			..(1,427,763)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/02/2014.	04/04/2024.	04/22/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (2.924 USD)			(1,565,810)	(146,705)			...1,055,744			..(1,565,810)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/22/2014.	04/24/2024.	04/22/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (2.853 USD)			(1,306,296)	(127,218)			...841,093			..(1,306,296)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/20/2014.	08/22/2024.	04/22/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.5715 USD)			(864,787)	(106,507)			...412,427			(864,787)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/09/2014.	09/11/2024.	04/22/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.622 USD)			(928,968)	(108,754)			...476,245			(928,968)			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.	04/22/2015.	Sale.....		..84,200,000	3.4018 USD (USDLIBBBA 3M)			11,373,440	809,237			..(8,674,989)			..11,373,440			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	08/25/2010.	08/27/2025.	04/22/2015.	Sale.....		..31,000,000	2.8928 USD (USDLIBBBA 3M)			2,692,392	250,541			..(1,695,868)			..2,692,392			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2011.	04/27/2026.	04/22/2015.	Sale.....		..19,200,000	3.9227 USD (USDLIBBBA 3M)			3,714,527	215,419			..(3,029,947)			...3,714,527			005.....

E19.76

SCHEDULE DB - PART A - SECTION 2

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

E19.77

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	08/08/2011.	08/10/2026.	04/22/2015.	Sale.....	.....	..16,500,000	3.0528 USD (USDLIBBBA 3M)	.....	.....	.....1,723,857	141,466	.....	.....	..(1,157,725)	.....	.....	....1,723,857	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	10/19/2011.	10/21/2026.	04/22/2015.	Sale.....	.....	..13,100,000	2.7358 USD (USDLIBBBA 3M)	.....	.....	.....764,209	270,225	.....	.....	....(486,589)	.....	.....	....764,209	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	11/09/2011.	11/14/2026.	04/22/2015.	Sale.....	.....	..13,500,000	2.5478 USD (USDLIBBBA 3M)	.....	.....	.....716,096	94,889	.....	.....	....(232,638)	.....	.....	....716,096	.....	.....	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.	04/22/2015.	Sale.....	.....	..14,600,000	2.5068 USD (USDLIBBBA 3M)	.....	.....	.....703,548	100,831	.....	.....	....(188,014)	.....	.....	....703,548	.....	.....	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.	04/22/2015.	Sale.....	.....	..13,000,000	2.4548 USD (USDLIBBBA 3M)	.....	.....	.....556,773	87,690	.....	.....	....(96,047)	.....	.....	....556,773	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	12/19/2011.	12/21/2026.	04/22/2015.	Sale.....	.....	...9,700,000	2.3768 USD (USDLIBBBA 3M)	.....	.....	.....331,858	62,986	.....	.....	....10,730	.....	.....	....331,858	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	04/05/2012.	04/11/2027.	04/22/2015.	Sale.....	.....	..11,200,000	2.7568 USD (USDLIBBBA 3M)	.....	.....	.....843,825	85,711	.....	.....	....(428,400)	.....	.....	....843,825	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	04/06/2012.	04/11/2027.	04/22/2015.	Sale.....	.....	..10,400,000	2.6118 USD (USDLIBBBA 3M)	.....	.....	.....614,601	74,981	.....	.....	....(235,082)	.....	.....	....614,601	.....	.....	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.	04/22/2015.	Sale.....	.....	...9,400,000	2.1188 USD (USDLIBBBA 3M)	.....	.....	.....43,040	53,455	.....	.....	....302,614	.....	.....	....43,040	.....	.....	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.	04/22/2015.	Sale.....	.....	...8,700,000	2.1238 USD (USDLIBBBA 3M)	.....	.....	.....29,909	49,766	.....	.....	....277,135	.....	.....	....29,909	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	07/12/2012.	07/16/2027.	04/22/2015.	Sale.....	.....	..10,400,000	2.0228 USD (USDLIBBBA 3M)	.....	.....	.....(70,117)	56,296	.....	.....	....447,340	.....	.....	....(70,117)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/26/2012.	10/30/2027.	04/22/2015.	Sale.....	.....	...9,400,000	2.3218 USD (USDLIBBBA 3M)	.....	.....	.....255,869	59,541	.....	.....	....110,442	.....	.....	....255,869	.....	.....	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.	04/22/2015.	Sale.....	.....	...8,100,000	2.5908 USD (USDLIBBBA 3M)	.....	.....	.....457,520	57,742	.....	.....	....(135,236)	.....	.....	....457,520	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/13/2013.	12/17/2028.	04/22/2015.	Sale.....	.....	...5,800,000	3.439 USD (USDLIBBBA 3M)	.....	.....	.....929,881	56,489	.....	.....	....(671,141)	.....	.....	....929,881	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	07/19/2011.	07/21/2026.	04/23/2015.	Sale.....	.....	..36,200,000	USDLIBBBA 3M (3.5663 USD)	.....	.....	.....(5,705,941)	(369,942)	.....	.....	....4,447,956	.....	.....	....(5,705,941)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	08/05/2011.	08/09/2021.	04/23/2015.	Sale.....		.50,000,000	USDLIBBBA 3M (2.7163 USD)			(3,165,894)	(380,608)			..2,251,132			..(3,165,894)			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.	04/23/2015.	Sale.....		.50,000,000	USDLIBBBA 3M (3.5643 USD)			..(12,618,245)	(511,341)			..8,559,327			..(12,618,245)			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.	04/23/2015.	Sale.....		.50,100,000	USDLIBBBA 3M (2.3532 USD)			(1,558,140)	(323,880)			(129,188)			..(1,558,140)			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.	04/23/2015.	Sale.....		.54,400,000	USDLIBBBA 3M (2.5512 USD)			(2,431,676)	(384,890)			..(1,355,045)			..(2,431,676)			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.	04/23/2015.	Sale.....		.51,400,000	USDLIBBBA 3M (2.7232 USD)			(3,704,477)	(392,293)			..1,145,458			..(3,704,477)			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.	04/23/2015.	Sale.....		.63,200,000	USDLIBBBA 3M (2.8992 USD)			(5,639,576)	(515,887)			..3,398,883			..(5,639,576)			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.	04/23/2015.	Sale.....		.83,600,000	USDLIBBBA 3M (3.1972 USD)			..(15,003,022)	(759,222)			..8,450,896			..(15,003,022)			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.	04/23/2015.	Sale.....		.25,000,000	USDLIBBBA 3M (2.4482 USD)			(969,645)	(169,271)			29,528			(969,645)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2029.	04/23/2015.	Sale.....		.12,000,000	USDLIBBBA 3M (3.253 USD)			(1,664,619)	(111,188)			..1,120,381			..(1,664,619)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2029.	04/23/2015.	Sale.....		.12,000,000	USDLIBBBA 3M (3.171 USD)			(1,558,375)	(108,167)			..1,006,664			..(1,558,375)			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.	04/23/2015.	Sale.....		.45,700,000	3.9877 USD (USDLIBBBA 3M)			11,347,356	526,965			..(8,959,412)			..11,347,356			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/18/2011.	05/20/2031.	04/23/2015.	Sale.....		.28,700,000	3.9047 USD (USDLIBBBA 3M)			6,784,510	323,618			..(5,310,332)			..6,784,510			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.	04/23/2015.	Sale.....		.26,400,000	2.2828 USD (USDLIBBBA 3M)			970,994	165,250			(461,300)			970,994			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.	04/23/2015.	Sale.....		.34,600,000	2.7318 USD (USDLIBBBA 3M)			2,447,380	264,564			..(1,270,742)			..2,447,380			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.	04/23/2015.	Sale.....		.36,600,000	2.4298 USD (USDLIBBBA 3M)			1,419,642	246,289			(174,250)			..1,419,642			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	06/04/2012.	06/07/2027.	04/23/2015.	Sale.....		..67,400,000	2.0918 USD (USDLIBBBA 3M)			43,452	383,527	.....		.....2,334,281	.....		.....43,452	.....		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.	04/23/2015.	Sale.....		..83,100,000	2.3258 USD (USDLIBBBA 3M)			(210,589)	532,756	.....		.....5,866,607	.....		.....(210,589)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2023.	04/23/2015.	Sale.....		..59,200,000	2.7048 USD (USDLIBBBA 3M)			3,920,549	448,818	.....		.....(2,419,134)	.....		.....3,920,549	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/02/2014.	10/06/2034.	04/23/2015.	Sale.....		..50,000,000	3.0095 USD (USDLIBBBA 3M)			5,999,266	424,413	.....		.....(3,100,071)	.....		.....5,999,266	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/02/2014.	10/06/2044.	04/23/2015.	Sale.....		..74,000,000	3.1165 USD (USDLIBBBA 3M)			12,554,935	652,546	.....		.....(6,443,846)	.....		.....12,554,935	.....		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.	04/23/2015.	Sale.....		..73,600,000	USDLIBBBA 3M (3.8492 USD)			(16,905,849)	(817,389)	.....		.....13,077,144	.....		.....(16,905,849)	.....		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.	04/23/2015.	Sale.....		..28,500,000	USDLIBBBA 3M (3.9313 USD)			(6,897,713)	(322,900)	.....		.....5,397,417	.....		.....(6,897,713)	.....		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.	04/23/2015.	Sale.....		..51,100,000	USDLIBBBA 3M (3.0242 USD)			(5,853,837)	(437,771)	.....		.....3,319,103	.....		.....(5,853,837)	.....		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.	04/23/2015.	Sale.....		..13,800,000	USDLIBBBA 3M (2.7642 USD)			(1,030,543)	(106,864)	.....		.....555,967	.....		.....(1,030,543)	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	10/12/2011.	10/14/2026.	04/23/2015.	Sale.....		..15,800,000	USDLIBBBA 3M (2.7432 USD)			(1,141,341)	(121,338)	.....		.....599,829	.....		.....(1,141,341)	.....		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.	04/23/2015.	Sale.....		..14,200,000	USDLIBBBA 3M (2.4752 USD)			(622,966)	(97,518)	.....		.....134,907	.....		.....(622,966)	.....		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.	04/23/2015.	Sale.....		..13,800,000	USDLIBBBA 3M (2.4912 USD)			(624,356)	(95,466)	.....		.....141,397	.....		.....(624,356)	.....		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.	04/23/2015.	Sale.....		..12,500,000	USDLIBBBA 3M (2.2932 USD)			(293,232)	(78,829)	.....		.....(155,373)	.....		.....(293,232)	.....		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.	04/23/2015.	Sale.....		..11,000,000	USDLIBBBA 3M (2.0272 USD)			76,568	(60,191)	.....		.....(468,658)	.....		.....76,568	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	09/14/2012.	09/18/2027.	04/23/2015.	Sale.....		..10,800,000	USDLIBBBA 3M (2.4412 USD)			(422,936)	(72,924)	.....		.....21,904	.....		.....(422,936)	.....		005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 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.	04/23/2015.	Sale.....	.....	..22,800,000	USDLIBBBA 3M (2.3362 USD)	.....	.....	.....(608,150)	(146,440)	.....	.....	.....(227,555)	.....	.....	.....(608,150)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	10/17/2012.	10/19/2027.	04/23/2015.	Sale.....	.....	...9,300,000	USDLIBBBA 3M (2.3533 USD)	.....	.....	.....(271,426)	(60,240)	.....	.....	.....(76,202)	.....	.....	.....(271,426)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/06/2012.	11/08/2022.	04/23/2015.	Sale.....	.....	..19,200,000	USDLIBBBA 3M (1.7942 USD)	.....	.....	.....9,154	(91,565)	.....	.....	.....(463,668)	.....	.....	.....9,154	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/06/2012.	11/08/2042.	04/23/2015.	Sale.....	.....	..13,600,000	USDLIBBBA 3M (2.6592 USD)	.....	.....	.....(920,419)	(101,131)	.....	.....	.....(74,604)	.....	.....	.....(920,419)	.....	.....	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.	04/23/2015.	Sale.....	.....	..16,000,000	USDLIBBBA 3M (1.8342 USD)	.....	.....	.....(27,412)	(77,957)	.....	.....	.....(355,180)	.....	.....	.....(27,412)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/18/2012.	12/20/2027.	04/23/2015.	Sale.....	.....	..15,800,000	USDLIBBBA 3M (2.3582 USD)	.....	.....	.....(453,268)	(102,510)	.....	.....	.....(135,184)	.....	.....	.....(453,268)	.....	.....	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.	04/23/2015.	Sale.....	.....	..21,200,000	USDLIBBBA 3M (2.9172 USD)	.....	.....	.....(2,600,585)	(174,037)	.....	.....	.....973,532	.....	.....	.....(2,600,585)	.....	.....	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.	04/23/2015.	Sale.....	.....	...7,000,000	USDLIBBBA 3M (2.6492 USD)	.....	.....	.....(433,560)	(51,854)	.....	.....	.....165,380	.....	.....	.....(433,560)	.....	.....	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.	04/23/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (2.1402 USD)	.....	.....	.....(348,671)	(87,414)	.....	.....	.....(13,358)	.....	.....	.....(348,671)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA78	03/12/2013.	03/14/2028.	04/23/2015.	Sale.....	.....	...9,000,000	USDLIBBBA 3M (2.6682 USD)	.....	.....	.....(583,489)	(67,088)	.....	.....	.....231,559	.....	.....	.....(583,489)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/24/2013.	04/26/2028.	04/23/2015.	Sale.....	.....	...7,800,000	USDLIBBBA 3M (2.4172 USD)	.....	.....	.....(292,681)	(52,096)	.....	.....	.....(28,783)	.....	.....	.....(292,681)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/18/2013.	06/20/2028.	04/23/2015.	Sale.....	.....	...8,300,000	USDLIBBBA 3M (2.8972 USD)	.....	.....	.....(777,049)	(67,644)	.....	.....	.....427,472	.....	.....	.....(777,049)	.....	.....	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.	04/23/2015.	Sale.....	.....	..32,100,000	3.9168 USD (USDLIBBBA 3M)	.....	.....	.....6,076,128	362,754	.....	.....	.....(5,024,794)	.....	.....	...6,076,128	.....	.....	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.	04/23/2015.	Sale.....	.....	..23,900,000	3.5678 USD (USDLIBBBA 3M)	.....	.....	.....3,738,683	243,874	.....	.....	.....(2,936,888)	.....	.....	..3,738,683	.....	.....	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.	04/23/2015.	Sale.....		..39,600,000	3.2857 USD (USDLIBBBA 3M)			3,851,665	370,356			(3,181,036)			...3,851,665			005.....

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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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	07/12/2011.	07/14/2041.	04/23/2015.	Sale.....		..43,400,000	3.9117 USD (USDLIBBBA 3M)			14,021,620	489,660			..(10,334,693)			..14,021,620			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.	04/23/2015.	Sale.....		..22,600,000	3.3457 USD (USDLIBBBA 3M)			3,613,956	215,931			..(2,467,717)			...3,613,956			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.	04/23/2015.	Sale.....		..13,600,000	3.2777 USD (USDLIBBBA 3M)			2,043,557	127,089			..(1,357,656)			..2,043,557			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.	04/23/2015.	Sale.....		..19,800,000	2.9087 USD (USDLIBBBA 3M)			1,943,531	162,426			..(970,567)			..1,943,531			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.	04/23/2015.	Sale.....		..48,400,000	2.3698 USD (USDLIBBBA 3M)			1,587,784	315,335			40,556			..1,587,784			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.	04/23/2015.	Sale.....		..71,600,000	2.5878 USD (USDLIBBBA 3M)			3,737,833	514,614			..1,274,913			...3,737,833			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.	04/23/2015.	Sale.....		..22,500,000	2.9268 USD (USDLIBBBA 3M)			2,292,473	185,531			..(1,146,849)			..2,292,473			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.	04/23/2015.	Sale.....		..13,500,000	2.3248 USD (USDLIBBBA 3M)			180,230	86,044			478,516			180,230			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.	04/23/2015.	Sale.....		..17,700,000	2.3598 USD (USDLIBBBA 3M)			323,532	115,257			550,449			323,532			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.	04/23/2015.	Sale.....		..14,100,000	1.6478 USD (USDLIBBBA 3M)			(158,248)	60,838			493,773			(158,248)			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.	04/23/2015.	Sale.....		..14,400,000	2.6088 USD (USDLIBBBA 3M)			792,643	104,592			(44,114)			792,643			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.	04/23/2015.	Sale.....		..21,400,000	2.7768 USD (USDLIBBBA 3M)			1,992,263	166,521			(378,634)			1,992,263			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	04/17/2013.	04/19/2028.	04/23/2015.	Sale.....		..15,000,000	2.3788 USD (USDLIBBBA 3M)			452,260	98,341			120,208			452,260			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	04/17/2013.	04/19/2033.	04/23/2015.	Sale.....		..10,000,000	2.6058 USD (USDLIBBBA 3M)			545,632	72,560			(25,586)			545,632			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2024.	04/23/2015.	Sale.....		..31,000,000	2.748 USD (USDLIBBBA 3M)			2,160,825	238,552			..(1,354,699)			..2,160,825			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2024.	04/27/2015.	Sale.....	.....	..17,000,000	2.8845 USD (USDLIBBBA 3M)	.....	.....	.....1,285,114	140,136	.....	.....	.....(941,444)	.....	.....	.....1,285,114	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2014.	07/21/2034.	04/27/2015.	Sale.....	.....	..26,000,000	3.172 USD (USDLIBBBA 3M)	.....	.....	.....3,485,502	238,278	.....	.....	.....(2,272,643)	.....	.....	.....3,485,502	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2014.	09/26/2044.	04/27/2015.	Sale.....	.....	..31,000,000	3.229 USD (USDLIBBBA 3M)	.....	.....	.....5,526,020	289,057	.....	.....	.....(3,422,352)	.....	.....	.....5,526,020	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	12/20/2010.	12/22/2040.	04/27/2015.	Sale.....	.....	..38,100,000	4.1587 USD (USDLIBBBA 3M)	.....	.....	.....13,500,002	467,204	.....	.....	.....(10,764,686)	.....	.....	.....13,500,002	.....	.....	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.	04/27/2015.	Sale.....	.....	..16,200,000	2.9328 USD (USDLIBBBA 3M)	.....	.....	.....1,506,562	135,994	.....	.....	.....(840,514)	.....	.....	.....1,506,562	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2014.	07/10/2024.	04/27/2015.	Sale.....	.....	..29,000,000	2.67 USD (USDLIBBBA 3M)	.....	.....	.....1,667,225	220,084	.....	.....	.....(1,057,422)	.....	.....	.....1,667,225	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2014.	09/25/2029.	04/27/2015.	Sale.....	.....	..15,000,000	2.991 USD (USDLIBBBA 3M)	.....	.....	.....1,436,465	128,686	.....	.....	.....(919,003)	.....	.....	.....1,436,465	.....	.....	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.	05/01/2015.	Sale.....	.....	..32,700,000	USDLIBBBA 3M (3.11 USD)	.....	.....	.....3,860,110	309,292	.....	.....	.....(2,730,944)	.....	.....	.....3,860,110	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/26/2014.	08/28/2029.	05/01/2015.	Sale.....	.....	..20,000,000	2.8535 USD (USDLIBBBA 3M)	.....	.....	.....1,308,790	172,201	.....	.....	.....(887,119)	.....	.....	.....1,308,790	.....	.....	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.	05/01/2015.	Sale.....	.....	..14,200,000	2.5188 USD (USDLIBBBA 3M)	.....	.....	.....225,347	106,406	.....	.....	.....124,697	.....	.....	.....225,347	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2044.	05/01/2015.	Sale.....	.....	..18,000,000	3.545 USD (USDLIBBBA 3M)	.....	.....	.....3,864,053	196,106	.....	.....	.....(3,143,395)	.....	.....	.....3,864,053	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2024.	05/01/2015.	Sale.....	.....	..19,000,000	2.5785 USD (USDLIBBBA 3M)	.....	.....	.....832,257	146,465	.....	.....	.....(551,234)	.....	.....	.....832,257	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/09/2014.	07/11/2029.	05/01/2015.	Sale.....	.....	..17,000,000	3.057 USD (USDLIBBBA 3M)	.....	.....	.....1,539,616	157,510	.....	.....	.....(1,184,751)	.....	.....	.....1,539,616	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2029.	05/05/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (3.056 USD)	.....	.....	.....(1,063,167)	(112,323)	.....	.....	.....835.656	.....	.....	.....(1,063,167)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/12/2013.	11/14/2043.	05/05/2015.	Sale.....	.....	..20,000,000	3.8 USD (USDLIBBBA 3M)	.....	.....	.....5,159,265	236,777	.....	.....	..(4,514,713)	.....	.....	.....5,159,265	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/11/2014.	02/13/2034.	05/05/2015.	Sale.....	.....	..28,400,000	3.545 USD (USDLIBBBA 3M)	.....	.....	.....4,678,531	312,001	.....	.....	..(4,092,826)	.....	.....	.....4,678,531	.....	.....	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.	05/05/2015.	Sale.....	.....	..20,800,000	2.7217 USD (USDLIBBBA 3M)	.....	.....	.....994,654	171,424	.....	.....	.....(749,739)	.....	.....	.....994,654	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/23/2013.	05/28/2033.	05/05/2015.	Sale.....	.....	..15,000,000	2.9218 USD (USDLIBBBA 3M)	.....	.....	.....1,018,670	133,646	.....	.....	.....(741,627)	.....	.....	.....1,018,670	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/16/2013.	07/18/2043.	05/05/2015.	Sale.....	.....	..22,800,000	3.5508 USD (USDLIBBBA 3M)	.....	.....	.....4,644,594	250,541	.....	.....	..(3,970,112)	.....	.....	.....4,644,594	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2024.	05/06/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (2.849 USD)	.....	.....	.....(737,320)	(107,452)	.....	.....	.....630,869	.....	.....	.....(737,320)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2024.	05/06/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (2.77 USD)	.....	.....	.....(665,053)	(104,215)	.....	.....	.....549,668	.....	.....	.....(665,053)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/26/2014.	02/28/2024.	05/06/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (2.762 USD)	.....	.....	.....(655,602)	(103,859)	.....	.....	.....541,848	.....	.....	.....(655,602)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/05/2014.	05/07/2024.	05/06/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (2.727 USD)	.....	.....	.....(618,360)	(102,446)	.....	.....	.....501,229	.....	.....	.....(618,360)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/02/2014.	10/06/2019.	05/06/2015.	Sale.....	.....	..49,000,000	USDLIBBBA 3M (1.8515 USD)	.....	.....	.....(712,401)	(268,941)	.....	.....	.....274,021	.....	.....	.....(712,401)	.....	.....	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.	05/06/2015.	Sale.....	.....	..46,100,000	3.5708 USD (USDLIBBBA 3M)	.....	.....	.....5,881,396	527,715	.....	.....	..(5,552,907)	.....	.....	.....5,881,396	.....	.....	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.	05/06/2015.	Sale.....	.....	..56,000,000	2.6848 USD (USDLIBBBA 3M)	.....	.....	.....1,077,562	468,694	.....	.....	.....(55,994)	.....	.....	.....1,077,562	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2014.	07/10/2034.	05/06/2015.	Sale.....	.....	..25,000,000	3.2405 USD (USDLIBBBA 3M)	.....	.....	.....2,918,913	257,179	.....	.....	..(2,451,112)	.....	.....	.....2,918,913	.....	.....	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.	05/07/2015.	Sale.....	.....	..13,000,000	4.1657 USD (USDLIBBBA 3M)	.....	.....	.....3,685,588	39,755	.....	.....	..(2,837,246)	.....	.....	.....3,685,588	.....	.....	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.	05/07/2015.	Sale.....	.....	...8,400,000	USDLIBBBA 3M (3.5792 USD)	.....	.....	.....(802,358)	(99,429)	.....	.....	.....756,731	.....	.....	.....(802,358)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	01/24/2011.	01/26/2021.	05/07/2015.	Sale.....	.....	..14,100,000	USDLIBBBA 3M (3.4793 USD)	.....	.....	....(1,528,476)	(44,305)	.....	.....	.....	.....	.....	..(1,528,476)	.....	.....	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.	05/07/2015.	Sale.....	.....	..14,900,000	2.3268 USD (USDLIBBBA 3M)	.....	.....	....(471,233)	107,566	.....	.....	.....	.....	.....	....(471,233)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	12/21/2012.	12/27/2042.	05/07/2015.	Sale.....	.....	..14,500,000	2.7398 USD (USDLIBBBA 3M)	.....	.....	.....194,178	124,898	.....	.....	.....	.....	.....	.....194,178	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/13/2014.	03/17/2024.	05/07/2015.	Sale.....	.....	..31,000,000	2.77 USD (USDLIBBBA 3M)	.....	.....	.....1,451,593	270,839	.....	.....	..(1,418,646)	.....	.....	..1,451,593	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2029.	05/07/2015.	Sale.....	.....	..22,000,000	3.238 USD (USDLIBBBA 3M)	.....	.....	.....2,037,089	227,835	.....	.....	..(2,021,351)	.....	.....	..2,037,089	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/22/2014.	09/24/2034.	05/08/2015.	Sale.....	.....	..29,000,000	3.1635 USD (USDLIBBBA 3M)	.....	.....	.....2,302,210	294,788	.....	.....	..(2,498,579)	.....	.....	..2,302,210	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	12/28/2011.	12/30/2021.	05/11/2015.	Sale.....	.....	..29,200,000	USDLIBBBA 3M (2.1552 USD)	.....	.....	....(344,880)	(195,057)	.....	.....	.....230,771	.....	.....	....(344,880)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2013.	09/26/2043.	05/11/2015.	Sale.....	.....	..59,000,000	3.6798 USD (USDLIBBBA 3M)	.....	.....	....11,873,651	711,878	.....	.....	..(11,848,135)	.....	.....	..11,873,651	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2034.	05/11/2015.	Sale.....	.....	..30,000,000	3.2 USD (USDLIBBBA 3M)	.....	.....	.....2,711,731	311,208	.....	.....	..(2,752,017)	.....	.....	..2,711,731	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2044.	05/11/2015.	Sale.....	.....	..15,000,000	2.978 USD (USDLIBBBA 3M)	.....	.....	.....835,074	144,097	.....	.....	.....(874,570)	.....	.....	.....835,074	.....	.....	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.	05/11/2015.	Sale.....	.....	..19,800,000	2.7348 USD (USDLIBBBA 3M)	.....	.....	.....155,086	173,141	.....	.....	.....(193,611)	.....	.....	.....155,086	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	12/27/2012.	12/31/2032.	05/11/2015.	Sale.....	.....	..8,300,000	2.5208 USD (USDLIBBBA 3M)	.....	.....	....(71,979)	66,163	.....	.....	.....73,189	.....	.....	....(71,979)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2029.	05/11/2015.	Sale.....	.....	..12,000,000	3.239 USD (USDLIBBBA 3M)	.....	.....	.....1,081,743	134,128	.....	.....	..(1,100,076)	.....	.....	..1,081,743	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2024.	05/11/2015.	Sale.....	.....	..25,000,000	2.735 USD (USDLIBBBA 3M)	.....	.....	.....1,070,649	219,153	.....	.....	..(1,071,956)	.....	.....	..1,070,649	.....	.....	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.	05/12/2015.	Sale.....	.....	..68,000,000	USDLIBBBA 3M (2.4922 USD)	.....	.....	....(235,726)	(540,029)	.....	.....	.....(601,579)	.....	.....	....(235,726)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 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.	05/12/2015.	Sale.....	.....	..53,500,000	USDLIBBBA 3M (2.7242 USD)	.....	.....	.....(1,183,979)	(468,414)	.....	.....	.....	.....	.....	.....(1,183,979)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/11/2014.	07/15/2024.	05/12/2015.	Sale.....	.....	..35,000,000	USDLIBBBA 3M (2.626 USD)	.....	.....	.....(1,490,226)	(295,019)	.....	.....	.....	.....	.....	.....(1,490,226)	.....	.....	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.	05/12/2015.	Sale.....	.....	..24,000,000	2.8628 USD (USDLIBBBA 3M)	.....	.....	.....1,419,492	222,850	.....	.....	.....	.....	.....	.....1,419,492	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/27/2013.	12/31/2028.	05/12/2015.	Sale.....	.....	..10,000,000	3.561 USD (USDLIBBBA 3M)	.....	.....	.....1,427,084	117,323	.....	.....	.....	.....	.....	.....1,427,084	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2029.	05/12/2015.	Sale.....	.....	..10,600,000	3.562 USD (USDLIBBBA 3M)	.....	.....	.....1,510,948	124,508	.....	.....	.....	.....	.....	.....1,510,948	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/15/2014.	01/17/2029.	05/12/2015.	Sale.....	.....	..12,000,000	3.499 USD (USDLIBBBA 3M)	.....	.....	.....1,619,742	138,393	.....	.....	.....	.....	.....	.....1,619,742	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2029.	05/12/2015.	Sale.....	.....	..10,000,000	3.343 USD (USDLIBBBA 3M)	.....	.....	.....1,168,827	109,643	.....	.....	.....	.....	.....	.....1,168,827	.....	.....	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.	05/12/2015.	Sale.....	.....	...7,200,000	USDLIBBBA 3M (2.9722 USD)	.....	.....	.....(490,804)	(69,687)	.....	.....	.....	.....	.....	.....(490,804)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	04/27/2011.	05/03/2031.	05/12/2015.	Sale.....	.....	..44,700,000	USDLIBBBA 3M (4.0802 USD)	.....	.....	.....(9,911,119)	(608,977)	.....	.....	.....	.....	.....	.....(9,911,119)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/10/2013.	05/14/2023.	05/12/2015.	Sale.....	.....	..19,300,000	USDLIBBBA 3M (2.0352 USD)	.....	.....	.....(22,946)	(122,576)	.....	.....	.....	.....	.....	.....(22,946)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/13/2013.	08/15/2023.	05/12/2015.	Sale.....	.....	..17,800,000	USDLIBBBA 3M (2.8672 USD)	.....	.....	.....(1,139,824)	(165,731)	.....	.....	.....	.....	.....	.....(1,139,824)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/14/2014.	02/18/2024.	05/12/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (2.85 USD)	.....	.....	.....(934,770)	(138,788)	.....	.....	.....	.....	.....	.....(934,770)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/11/2014.	08/13/2024.	05/12/2015.	Sale.....	.....	..14,000,000	USDLIBBBA 3M (2.5865 USD)	.....	.....	.....(551,277)	(116,321)	.....	.....	.....	.....	.....	.....(551,277)	.....	.....	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.	05/12/2015.	Sale.....	.....	..16,800,000	2.7328 USD (USDLIBBBA 3M)	.....	.....	.....774,529	148,337	.....	.....	.....	.....	.....	.....774,529	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	08/22/2012.	08/24/2027.	05/12/2015.	Sale.....	.....	..10,200,000	2.2518 USD (USDLIBBBA 3M)	.....	.....	.....(92,345)	72,596	.....	.....	.....	.....	.....	.....(92,345)	.....	.....	005.....

E19.85

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/26/2013.	08/28/2028.	05/12/2015.	Sale.....		...7,400,000	3.4486 USD (USDLIBBBA 3M)			949,115	84,174			(860,846)			949,115			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	02/03/2011.	02/07/2031.	05/13/2015.	Sale.....		...8,300,000	USDLIBBBA 3M (4.3083 USD)			(2,544,867)	(15,038)			1,971,199			(2,544,867)			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.	05/13/2015.	Sale.....		...8,700,000	USDLIBBBA 3M (3.7813 USD)			(976,369)	(46,173)			931,990			(976,369)			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.	05/13/2015.	Sale.....		...7,900,000	USDLIBBBA 3M (4.5073 USD)			(3,599,156)	(15,012)			2,762,647			(3,599,156)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/07/2013.	06/11/2023.	05/13/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.3052 USD)			(190,602)	(84,907)			104,100			(190,602)			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.	05/13/2015.	Sale.....		...9,000,000	2.5668 USD (USDLIBBBA 3M)			224,535	86,238			(127,449)			224,535			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	09/13/2011.	09/15/2026.	05/14/2015.	Sale.....		...36,600,000	USDLIBBBA 3M (2.6302 USD)			(838,536)	(318,915)			967,512			(838,536)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2033.	05/14/2015.	Sale.....		...59,000,000	3.5128 USD (USDLIBBBA 3M)			7,319,445	703,783			(8,156,826)			...7,319,445			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2043.	05/14/2015.	Sale.....		...59,000,000	3.6648 USD (USDLIBBBA 3M)			10,456,799	736,665			(11,671,891)			..10,456,799			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2043.	05/14/2015.	Sale.....		...8,000,000	3.797 USD (USDLIBBBA 3M)			1,632,659	(42,745)			(1,800,527)			...1,632,659			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/22/2015.	04/23/2045.	05/14/2015.	Sale.....		...37,000,000	USDLIBBBA 3M (1.733 USD)			(3,524,847)	42,771						(3,524,847)			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.	05/14/2015.	Sale.....		..12,500,000	3.9708 USD (USDLIBBBA 3M)			2,739,984	170,282			(2,993,437)			...2,739,984			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.	03/23/2031.	05/14/2015.	Sale.....		..18,400,000	4.0968 USD (USDLIBBBA 3M)			3,722,200	259,065			(3,867,491)			...3,722,200			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.	05/14/2015.	Sale.....		..60,000,000	2.6338 USD (USDLIBBBA 3M)			66,487	523,604			(618,094)			66,487			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMIK50	07/20/2012.	07/24/2022.	05/14/2015.	Sale.....		..18,200,000	1.5958 USD (USDLIBBBA 3M)			(597,658)	89,492			643,453			(597,658)			005.....

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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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2024.	05/14/2015.	Sale.....		.53,000,000	2.2 USD (USDLIBBBA 3M)			(521,058)	377,785			322,250			(521,058)			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.	05/26/2015.	Sale.....		.55,400,000	USDLIBBBA 3M (4.1773 USD)			(12,062,993)	(849,385)			12,252,076			(12,062,993)			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.	05/26/2015.	Sale.....		.42,100,000	USDLIBBBA 3M (3.0943 USD)			(3,600,771)	(468,255)			2,878,642			(3,600,771)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/21/2014.	01/23/2044.	05/26/2015.	Sale.....		.15,000,000	USDLIBBBA 3M (3.723 USD)			(3,268,694)	(203,621)			3,160,554			(3,268,694)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/07/2014.	03/11/2029.	05/26/2015.	Sale.....		.41,000,000	3.366 USD (USDLIBBBA 3M)			4,520,912	499,893			(4,405,171)			4,520,912			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYJL N8C3868	09/22/2011.	09/26/2041.	05/27/2015.	Sale.....		.43,100,000	USDLIBBBA 3M (2.6482 USD)			262,014	(405,901)			(261,308)			262,014			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/10/2014.	04/14/2034.	05/27/2015.	Sale.....		.13,000,000	USDLIBBBA 3M (3.376 USD)			(1,542,642)	(159,891)			1,542,898			(1,542,642)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/02/2013.	12/04/2023.	05/27/2015.	Sale.....		.10,900,000	USDLIBBBA 3M (2.887 USD)			(629,346)	(113,400)			607,860			(629,346)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/26/2013.	12/30/2023.	05/27/2015.	Sale.....		.15,000,000	USDLIBBBA 3M (3.056 USD)			(1,067,534)	(165,261)			1,047,331			(1,067,534)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/10/2014.	02/12/2024.	05/27/2015.	Sale.....		.15,000,000	USDLIBBBA 3M (2.802 USD)			(751,090)	(150,841)			726,944			(751,090)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/07/2013.	11/12/2033.	05/29/2015.	Sale.....		.15,000,000	USDLIBBBA 3M (3.504 USD)			(2,136,240)	(199,093)			2,058,404			(2,136,240)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2044.	05/29/2015.	Sale.....		.16,000,000	USDLIBBBA 3M (3.545 USD)			(2,926,675)	(215,132)			2,794,129			(2,926,675)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2044.	05/29/2015.	Sale.....		.15,000,000	USDLIBBBA 3M (3.558 USD)			(2,785,147)	(202,114)			2,662,782			(2,785,147)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/26/2013.	12/30/2023.	05/29/2015.	Sale.....		.15,000,000	3.054 USD (USDLIBBBA 3M)			1,147,221	170,936			(1,044,855)			1,147,221			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.	05/29/2015.	Sale.....		.27,800,000	USDLIBBBA 3M (3.4672 USD)			(2,500,830)	(364,582)			2,450,145			(2,500,830)			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	07/27/2012.	07/31/2022.	05/29/2015.	Sale.....	.....	..24,400,000	USDLIBBBA 3M (1.6522 USD)	.....	.....	.....536,861	(139,233)	.....	.....	.....(766,779)	.....	.....	.....536,861	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	09/12/2012.	09/14/2022.	05/29/2015.	Sale.....	.....	..23,000,000	USDLIBBBA 3M (1.8472 USD)	.....	.....	.....268,351	(149,487)	.....	.....	.....(433,514)	.....	.....	.....268,351	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	01/02/2013.	01/04/2023.	05/29/2015.	Sale.....	.....	..20,500,000	USDLIBBBA 3M (1.8922 USD)	.....	.....	.....229,220	(136,613)	.....	.....	.....(375,110)	.....	.....	.....229,220	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/07/2014.	03/11/2029.	05/29/2015.	Sale.....	.....	..41,000,000	USDLIBBBA 3M (3.366 USD)	.....	.....	.....(4,575,959)	(521,072)	.....	.....	.....4,405,171	.....	.....	.....(4,575,959)	.....	.....	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.	06/01/2015.	Sale.....	.....	..32,400,000	USDLIBBBA 3M (2.6262 USD)	.....	.....	.....(662,571)	(314,742)	.....	.....	.....299,553	.....	.....	.....(662,571)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/12/2014.	05/14/2029.	06/01/2015.	Sale.....	.....	..18,000,000	3.1455 USD (USDLIBBBA 3M)	.....	.....	.....1,560,593	214,169	.....	.....	.....(1,451,175)	.....	.....	.....1,560,593	.....	.....	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.	06/04/2015.	Sale.....	.....	..29,500,000	USDLIBBBA 3M (1.0242 USD)	.....	.....	.....(79,703)	(96,072)	.....	.....	.....(36,625)	.....	.....	.....(79,703)	.....	.....	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.	06/04/2015.	Sale.....	.....	..10,200,000	USDLIBBBA 3M (1.0402 USD)	.....	.....	.....(29,246)	(33,907)	.....	.....	.....(8,734)	.....	.....	.....(29,246)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	06/07/2012.	06/11/2017.	06/04/2015.	Sale.....	.....	..14,100,000	USDLIBBBA 3M (1.0302 USD)	.....	.....	.....(37,370)	(46,105)	.....	.....	.....(16,968)	.....	.....	.....(37,370)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	06/08/2012.	06/12/2017.	06/04/2015.	Sale.....	.....	..23,000,000	USDLIBBBA 3M (1.0142 USD)	.....	.....	.....(53,394)	(73,566)	.....	.....	.....(36,595)	.....	.....	.....(53,394)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	06/20/2012.	06/22/2017.	06/04/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (0.9862 USD)	.....	.....	.....(37,965)	(76,972)	.....	.....	.....(63,718)	.....	.....	.....(37,965)	.....	.....	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.	06/04/2015.	Sale.....	.....	..13,200,000	USDLIBBBA 3M (0.9712 USD)	.....	.....	.....(20,955)	(39,506)	.....	.....	.....(43,407)	.....	.....	.....(20,955)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	07/13/2012.	07/17/2017.	06/04/2015.	Sale.....	.....	..19,300,000	USDLIBBBA 3M (0.8542 USD)	.....	.....	.....33,994	(48,403)	.....	.....	.....(129,116)	.....	.....	.....33,994	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	07/27/2012.	07/31/2017.	06/04/2015.	Sale.....	.....	..13,800,000	USDLIBBBA 3M (0.8532 USD)	.....	.....	.....27,603	(34,718)	.....	.....	.....(99,328)	.....	.....	.....27,603	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	07/27/2012.	07/31/2017.	06/04/2015.	Sale.....		..12,500,000	USDLIBBBA 3M (0.8322 USD)			31,258	(30,340)			(96,665)			31,258			005.....

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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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 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.	06/04/2015.	Sale.....	.....	..30,800,000	USDLIBBBA 3M (0.8772 USD)	.....	.....	.....56,483	(80,903)	.....	.....	.....(211,575)	.....	.....	.....56,483	.....	.....	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.	06/04/2015.	Sale.....	.....	..11,200,000	USDLIBBBA 3M (0.9062 USD)	.....	.....	.....15,145	(30,797)	.....	.....	.....(69,279)	.....	.....	.....15,145	.....	.....	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.	06/04/2015.	Sale.....	.....	..10,100,000	USDLIBBBA 3M (1.0232 USD)	.....	.....	.....(13,516)	(32,790)	.....	.....	.....(35,603)	.....	.....	.....(13,516)	.....	.....	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.	06/04/2015.	Sale.....	.....	..12,300,000	USDLIBBBA 3M (0.8482 USD)	.....	.....	.....40,369	(30,845)	.....	.....	.....(108,301)	.....	.....	.....40,369	.....	.....	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.	06/04/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (0.8402 USD)	.....	.....	.....40,749	(29,688)	.....	.....	.....(108,210)	.....	.....	.....40,749	.....	.....	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.	06/04/2015.	Sale.....	.....	..17,400,000	USDLIBBBA 3M (0.8122 USD)	.....	.....	.....75,366	(40,880)	.....	.....	.....(169,859)	.....	.....	.....75,366	.....	.....	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.	06/04/2015.	Sale.....	.....	..20,200,000	USDLIBBBA 3M (0.8492 USD)	.....	.....	.....66,695	(50,442)	.....	.....	.....(179,349)	.....	.....	.....66,695	.....	.....	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.	06/04/2015.	Sale.....	.....	..15,600,000	USDLIBBBA 3M (0.8382 USD)	.....	.....	.....58,227	(38,206)	.....	.....	.....(145,320)	.....	.....	.....58,227	.....	.....	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.	06/04/2015.	Sale.....	.....	....7,800,000	USDLIBBBA 3M (0.8612 USD)	.....	.....	.....25,373	(19,834)	.....	.....	.....(68,167)	.....	.....	.....25,373	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/01/2012.	10/03/2017.	06/04/2015.	Sale.....	.....	...9,700,000	USDLIBBBA 3M (0.7742 USD)	.....	.....	.....54,524	(20,963)	.....	.....	.....(112,972)	.....	.....	.....54,524	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	10/05/2012.	10/09/2017.	06/04/2015.	Sale.....	.....	..21,900,000	USDLIBBBA 3M (0.8082 USD)	.....	.....	.....109,390	(50,645)	.....	.....	.....(239,896)	.....	.....	.....109,390	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	10/17/2012.	10/19/2017.	06/04/2015.	Sale.....	.....	....7,200,000	USDLIBBBA 3M (0.8802 USD)	.....	.....	.....25,167	(18,842)	.....	.....	.....(67,440)	.....	.....	.....25,167	.....	.....	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.	06/04/2015.	Sale.....	.....	...9,800,000	USDLIBBBA 3M (0.8412 USD)	.....	.....	.....42,552	(24,032)	.....	.....	.....(102,338)	.....	.....	.....42,552	.....	.....	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.	06/04/2015.	Sale.....	.....	...9,400,000	USDLIBBBA 3M (0.8472 USD)	.....	.....	.....43,927	(23,472)	.....	.....	.....(103,545)	.....	.....	.....43,927	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	11/20/2012.	11/23/2017.	06/04/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (0.7902 USD)	.....	.....	.....64,845	(22,626)	.....	.....	.....(132,712)	.....	.....	.....64,845	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	06/04/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (0.8142 USD)			110,817	(44,914)	.....		.....(239,146)			110,817			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.	06/04/2015.	Sale.....		..14,100,000	USDLIBBBA 3M (0.7712 USD)			108,119	(30,771)	.....		.....(200,747)			108,119			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	12/04/2012.	12/06/2017.	06/04/2015.	Sale.....		..31,600,000	USDLIBBBA 3M (0.7552 USD)			243,414	(66,946)	.....		.....(465,672)			243,414			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.	06/04/2015.	Sale.....		...9,000,000	USDLIBBBA 3M (0.7572 USD)			70,269	(18,970)	.....		.....(134,590)			70,269			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.	06/04/2015.	Sale.....		...8,400,000	USDLIBBBA 3M (0.7802 USD)			61,596	(18,529)	.....		.....(120,297)			61,596			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/13/2012.	12/17/2017.	06/04/2015.	Sale.....		...7,100,000	USDLIBBBA 3M (0.8112 USD)			40,728	(16,566)	.....		.....(96,502)			40,728			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.	06/04/2015.	Sale.....		..15,900,000	USDLIBBBA 3M (0.8692 USD)			86,854	(40,886)	.....		.....(190,403)			86,854			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.	06/04/2015.	Sale.....		...7,500,000	USDLIBBBA 3M (0.8792 USD)			41,522	(19,703)	.....		.....(87,874)			41,522			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	01/02/2013.	01/04/2018.	06/04/2015.	Sale.....		..24,200,000	USDLIBBBA 3M (0.8922 USD)			128,390	(64,360)	.....		.....(288,424)			128,390			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.	06/04/2015.	Sale.....		..12,600,000	USDLIBBBA 3M (0.9252 USD)			60,576	(35,344)	.....		.....(139,775)			60,576			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.	06/04/2015.	Sale.....		...7,900,000	USDLIBBBA 3M (0.8692 USD)			48,462	(20,292)	.....		.....(100,773)			48,462			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	01/17/2013.	01/22/2018.	06/04/2015.	Sale.....		...8,000,000	USDLIBBBA 3M (0.9072 USD)			44,563	(21,850)	.....		.....(97,534)			44,563			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	01/18/2013.	01/22/2018.	06/04/2015.	Sale.....		..11,000,000	USDLIBBBA 3M (0.9032 USD)			62,611	(29,858)	.....		.....(135,431)			62,611			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	01/25/2013.	01/29/2018.	06/04/2015.	Sale.....		..10,400,000	USDLIBBBA 3M (0.9682 USD)			44,355	(31,245)	.....		.....(110,435)			44,355			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	01/28/2013.	01/30/2018.	06/04/2015.	Sale.....		..12,900,000	USDLIBBBA 3M (1.0262 USD)			41,841	(41,877)	.....		.....(114,803)			41,841			005.....

E19.90

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/01/2013.	02/05/2018.	06/04/2015.	Sale.....		..17,500,000	USDLIBBBA 3M (1.0332 USD)			50,190	(57,423)			(156,607)			50,190			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.	06/04/2015.	Sale.....		...9,600,000	USDLIBBBA 3M (1.0482 USD)			27,241	(32,226)			(84,597)			27,241			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.	06/04/2015.	Sale.....		8,400,000	USDLIBBBA 3M (1.0412 USD)			23,442	(27,916)			(77,503)			23,442			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	02/20/2013.	02/22/2018.	06/04/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (1.0342 USD)			37,339	(39,480)			(113,693)			37,339			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	03/04/2013.	03/06/2018.	06/04/2015.	Sale.....		...9,000,000	USDLIBBBA 3M (0.9062 USD)			63,145	(24,805)			(124,387)			63,145			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.	06/04/2015.	Sale.....		...8,900,000	USDLIBBBA 3M (0.9292 USD)			57,692	(25,415)			(116,895)			57,692			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	03/05/2013.	03/07/2018.	06/04/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (0.9292 USD)			64,334	(28,556)			(131,343)			64,334			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	03/07/2013.	03/11/2018.	06/04/2015.	Sale.....		...9,000,000	USDLIBBBA 3M (1.0002 USD)			41,606	(28,289)			(99,866)			41,606			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.	06/04/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.0562 USD)			29,593	(33,758)			(93,384)			29,593			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	03/15/2013.	03/19/2018.	06/04/2015.	Sale.....		..10,600,000	USDLIBBBA 3M (1.0162 USD)			46,814	(33,891)			(114,964)			46,814			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	03/28/2013.	04/03/2018.	06/04/2015.	Sale.....		..11,700,000	USDLIBBBA 3M (0.9592 USD)			73,442	(34,424)			(155,560)			73,442			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	04/11/2013.	04/15/2018.	06/04/2015.	Sale.....		..14,300,000	USDLIBBBA 3M (0.8932 USD)			125,422	(38,215)			(228,182)			125,422			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	04/23/2013.	04/25/2018.	06/04/2015.	Sale.....		...8,700,000	USDLIBBBA 3M (0.8712 USD)			79,044	(22,482)			(148,532)			79,044			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2013.	04/29/2018.	06/04/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (0.8732 USD)			87,710	(26,032)			(171,935)			87,710			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/03/2013.	05/08/2018.	06/04/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (0.8682 USD)			92,972	(25,895)			(177,337)			92,972			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.92

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/06/2013.	05/08/2018.	06/04/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (0.8952 USD)			85,159	(27,035)			(168,464)			85,159			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/07/2013.	05/09/2018.	06/04/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (0.9152 USD)			119,897	(41,816)			(243,408)			119,897			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/10/2013.	05/14/2018.	06/04/2015.	Sale.....		..16,100,000	USDLIBBBA 3M (0.9722 USD)			105,204	(48,838)			(234,123)			105,204			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/13/2013.	05/15/2018.	06/04/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (0.9842 USD)			93,401	(46,299)			(212,748)			93,401			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2013.	05/16/2018.	06/04/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (0.9952 USD)			59,613	(31,335)			(138,587)			59,613			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/21/2013.	05/23/2018.	06/04/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (1.0192 USD)			83,239	(48,442)			(199,867)			83,239			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/30/2018.	06/04/2015.	Sale.....		7,700,000	USDLIBBBA 3M (1.2132 USD)			574	(31,189)			(54,693)			574			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/30/2018.	06/04/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (1.1122 USD)			45,852	(54,361)			(157,214)			45,852			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/31/2013.	06/04/2018.	06/04/2015.	Sale.....		7,400,000	USDLIBBBA 3M (1.2252 USD)			39,941	(30,410)			(51,012)			39,941			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2013.	06/05/2018.	06/04/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (1.2442 USD)			(25,466)	(83,589)			(125,735)			(25,466)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2013.	06/12/2018.	06/04/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (1.3252 USD)			(69,870)	(90,232)			(75,507)			(69,870)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/18/2013.	06/20/2018.	06/04/2015.	Sale.....		..10,700,000	USDLIBBBA 3M (1.2772 USD)			(19,664)	(45,947)			(60,610)			(19,664)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/19/2013.	06/21/2018.	06/04/2015.	Sale.....		..19,100,000	USDLIBBBA 3M (1.4372 USD)			(125,999)	(95,177)			(4,798)			(125,999)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2013.	07/01/2018.	06/04/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.5612 USD)			(101,248)	(54,745)			36,678			(101,248)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/31/2013.	08/02/2018.	06/04/2015.	Sale.....		...8,000,000	USDLIBBBA 3M (1.6372 USD)			(96,337)	(46,647)			44,024			(96,337)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2013.	08/08/2018.	06/04/2015.	Sale.....		...9,800,000	USDLIBBBA 3M (1.5752 USD)			(97,936)	(54,631)			31,266			(97,936)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2013.	08/30/2018.	06/04/2015.	Sale.....		..10,200,000	USDLIBBBA 3M (1.7492 USD)			(153,472)	(64,399)			91,033			(153,472)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/03/2013.	09/05/2018.	06/04/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.8782 USD)			(196,916)	(68,563)			134,095			(196,916)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/10/2013.	09/12/2018.	06/04/2015.	Sale.....		...8,400,000	USDLIBBBA 3M (1.9152 USD)			(174,561)	(58,823)			122,975			(174,561)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/16/2013.	09/18/2018.	06/04/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.7252 USD)			(145,382)	(61,942)			76,589			(145,382)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/11/2013.	10/15/2018.	06/04/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (1.5582 USD)			(126,640)	(82,202)			13,639			(126,640)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/23/2013.	10/25/2018.	06/04/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (1.4252 USD)			(55,891)	(73,848)			(64,610)			(55,891)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTTXX036O1TB7DW3U6	05/05/2008.	05/07/2038.	06/04/2015.	Sale.....		134,870,000	4.892 USD (USDLIBBBA 3M)			51,681,696	2,640,355			(53,430,344)			..51,681,696			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.	06/04/2015.	Sale.....		..28,400,000	3.9967 USD (USDLIBBBA 3M)			6,650,695	448,733			(7,056,345)			..6,650,695			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.	06/04/2015.	Sale.....		..25,100,000	3.8998 USD (USDLIBBBA 3M)			3,762,371	386,518			(4,492,390)			..3,762,371			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.	06/04/2015.	Sale.....		..25,800,000	4.0268 USD (USDLIBBBA 3M)			6,820,253	410,954			(6,696,568)			..6,820,253			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	07/08/2011.	07/12/2026.	06/04/2015.	Sale.....		153,600,000	3.6675 USD (USDLIBBBA 3M)			18,881,668	2,209,480			(20,450,857)			..18,881,668			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	08/02/2011.	08/04/2031.	06/04/2015.	Sale.....		..51,900,000	3.4687 USD (USDLIBBBA 3M)			6,016,570	704,367			(6,542,084)			..6,016,570			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.	06/04/2015.	Sale.....		..26,300,000	3.4347 USD (USDLIBBBA 3M)			3,412,770	353,099			(3,843,067)			..3,412,770			005.....

E19.93

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/04/2011.	08/08/2041.	06/04/2015.	Sale.....		.26,300,000	3.5077 USD (USDLIBBBA 3M)			3,786,675	361,205			..(4,214,178)			3,786,675			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.	06/04/2015.	Sale.....		.24,800,000	3.0808 USD (USDLIBBBA 3M)			1,591,519	296,056			..(1,930,172)			1,591,519			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	12/12/2011.	12/14/2026.	06/04/2015.	Sale.....		.49,400,000	2.5138 USD (USDLIBBBA 3M)			249,820	470,557			(664,043)			249,820			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.	06/04/2015.	Sale.....		.24,500,000	2.6438 USD (USDLIBBBA 3M)			..(540,525)	246,569			180,766			..(540,525)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMIK50	02/13/2012.	02/15/2042.	06/04/2015.	Sale.....		.27,800,000	2.8208 USD (USDLIBBBA 3M)			324,121	301,384			(753,801)			324,121			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.	06/04/2015.	Sale.....		.23,000,000	3.0608 USD (USDLIBBBA 3M)			1,390,855	271,700			..(1,708,571)			1,390,855			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.	06/04/2015.	Sale.....		.24,900,000	2.8128 USD (USDLIBBBA 3M)			230,635	268,916			(634,640)			230,635			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMIK50	05/14/2012.	05/16/2042.	06/04/2015.	Sale.....		.41,500,000	2.6518 USD (USDLIBBBA 3M)			..(911,763)	420,314			257,653			..(911,763)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMIK50	07/09/2012.	07/11/2042.	06/04/2015.	Sale.....		.23,800,000	2.4078 USD (USDLIBBBA 3M)			..(1,685,145)	215,768			1,300,923			..(1,685,145)			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.	06/04/2015.	Sale.....		.21,600,000	2.5118 USD (USDLIBBBA 3M)			..(1,027,829)	205,923			738,400			..(1,027,829)			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.	06/04/2015.	Sale.....		.22,100,000	2.6668 USD (USDLIBBBA 3M)			..(410,218)	224,524			84,357			..(410,218)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	10/19/2012.	10/23/2042.	06/04/2015.	Sale.....		.24,700,000	2.6888 USD (USDLIBBBA 3M)			..(316,328)	253,256			(12,854)			..(316,328)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/26/2013.	02/28/2043.	06/04/2015.	Sale.....		.20,000,000	2.9128 USD (USDLIBBBA 3M)			584,969	224,511			(904,183)			584,969			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	04/12/2013.	04/16/2043.	06/04/2015.	Sale.....		.19,400,000	2.8588 USD (USDLIBBBA 3M)			374,721	212,888			(663,091)			374,721			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	04/15/2013.	04/17/2028.	06/04/2015.	Sale.....		.10,000,000	2.3878 USD (USDLIBBBA 3M)			..(136,929)	89,831			69,715			..(136,929)			005.....

E19.94

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2013.	07/19/2033.	06/04/2015.	Sale.....		..20,000,000	3.3908 USD (USDLIBBBA 3M)			2,156,774	264,344			..(2,389,950)			2,156,774			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2013.	07/19/2043.	06/04/2015.	Sale.....		..20,000,000	3.5408 USD (USDLIBBBA 3M)			3,115,706	277,011			..(3,442,061)			3,115,706			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2013.	08/12/2033.	06/04/2015.	Sale.....		..20,000,000	3.4798 USD (USDLIBBBA 3M)			2,387,969	272,215			..(2,658,284)			2,387,969			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2013.	08/12/2043.	06/04/2015.	Sale.....		..20,000,000	3.6238 USD (USDLIBBBA 3M)			3,410,795	284,375			..(3,780,060)			3,410,795			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/27/2013.	08/29/2033.	06/04/2015.	Sale.....		..19,700,000	3.5998 USD (USDLIBBBA 3M)			2,710,936	278,307			..(2,982,211)			2,710,936			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/30/2013.	09/03/2033.	06/04/2015.	Sale.....		..18,000,000	3.5818 USD (USDLIBBBA 3M)			2,435,688	240,971			..(2,672,659)			2,435,688			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/30/2013.	09/03/2043.	06/04/2015.	Sale.....		..18,000,000	3.6968 USD (USDLIBBBA 3M)			3,351,137	249,711			..(3,672,871)			3,351,137			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/31/2014.	02/04/2044.	06/04/2015.	Sale.....		..18,000,000	3.598 USD (USDLIBBBA 3M)			2,997,869	254,116			..(3,331,462)			2,997,869			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2034.	06/04/2015.	Sale.....		..16,000,000	3.409 USD (USDLIBBBA 3M)			1,760,327	213,115			..(1,977,522)			1,760,327			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/12/2014.	03/14/2034.	06/04/2015.	Sale.....		..16,000,000	3.5125 USD (USDLIBBBA 3M)			2,013,868	219,875			..(2,233,287)			2,013,868			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2029.	06/04/2015.	Sale.....		..21,000,000	3.2395 USD (USDLIBBBA 3M)			1,716,472	263,710			..(1,934,462)			1,716,472			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2029.	06/04/2015.	Sale.....		..21,000,000	3.2565 USD (USDLIBBBA 3M)			1,756,951	265,646			..(1,976,908)			1,756,951			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2034.	06/04/2015.	Sale.....		..18,000,000	3.332 USD (USDLIBBBA 3M)			1,766,172	233,726			..(2,019,412)			1,766,172			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2044.	06/04/2015.	Sale.....		..19,000,000	3.438 USD (USDLIBBBA 3M)			2,552,359	255,214			..(2,911,558)			2,552,359			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/18/2013.	09/20/2018.	06/05/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.8382 USD)			(170,546)	(67,063)			117,087			(170,546)			005.....

E19.95

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2018.	06/05/2015.	Sale.....		...8,000,000	USDLIBBBA 3M (1.5882 USD)			(70,089)	(45,072)			19,494			(70,089)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/30/2013.	10/02/2018.	06/05/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.5582 USD)			(76,413)	(55,040)			12,350			(76,413)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/01/2013.	10/03/2018.	06/05/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.5772 USD)			(81,305)	(55,878)			19,022			(81,305)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2018.	06/05/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.4102 USD)			(18,070)	(49,018)			(51,180)			(18,070)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2018.	06/05/2015.	Sale.....		...8,000,000	USDLIBBBA 3M (1.54 USD)			(45,744)	(43,644)			(4,202)			(45,744)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2013.	12/23/2018.	06/05/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.691 USD)			(104,853)	(60,831)			43,212			(104,853)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/24/2013.	12/30/2018.	06/05/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (1.785 USD)			(134,999)	(64,584)			78,399			(134,999)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2019.	06/05/2015.	Sale.....		...9,500,000	USDLIBBBA 3M (1.778 USD)			(124,656)	(61,200)			70,173			(124,656)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	07/08/2011.	07/12/2041.	06/05/2015.	Sale.....		336,200,000	4 USD (USDLIBBBA 3M)			74,529,494	5,342,881			(85,772,395)			..74,529,494			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2013.	07/19/2028.	06/05/2015.	Sale.....		..20,000,000	3.1998 USD (USDLIBBBA 3M)			1,244,305	249,840			(1,736,013)			...1,244,305			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2013.	10/10/2023.	06/05/2015.	Sale.....		..10,000,000	2.7738 USD (USDLIBBBA 3M)			355,469	106,881			(466,187)			355,469			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/13/2013.	12/17/2015.	06/05/2015.	Sale.....		..37,500,000	0.426 USD (USDLIBBBA 3M)			27,005	26,668			(3,938)			27,005			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/24/2013.	12/30/2015.	06/05/2015.	Sale.....		..60,000,000	0.489 USD (USDLIBBBA 3M)			54,693	57,025			(32,663)			54,693			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2016.	06/05/2015.	Sale.....		..49,700,000	0.488 USD (USDLIBBBA 3M)			40,197	47,691			(22,218)			40,197			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/13/2014.	01/15/2034.	06/05/2015.	Sale.....		..16,000,000	3.604 USD (USDLIBBBA 3M)			1,978,251	227,367			(2,448,061)			...1,978,251			005.....

E19.96

SCHEDULE DB - PART A - SECTION 2

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

E19.97

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/13/2014.	01/15/2044.	06/05/2015.	Sale.....		..19,000,000	3.743 USD (USDLIBBBA 3M)			3,327,524	281,222			..(4,079,496)			...3,327,524			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/23/2014.	01/27/2034.	06/05/2015.	Sale.....		..20,000,000	3.553 USD (USDLIBBBA 3M)			2,238,292	279,978			..(2,905,583)			...2,238,292			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2034.	06/05/2015.	Sale.....		..20,000,000	3.535 USD (USDLIBBBA 3M)			2,263,502	278,439			..(2,851,174)			...2,263,502			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2044.	06/05/2015.	Sale.....		..20,000,000	3.658 USD (USDLIBBBA 3M)			3,155,888	288,894			..(3,948,664)			...3,155,888			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/31/2014.	02/04/2034.	06/05/2015.	Sale.....		..20,000,000	3.47 USD (USDLIBBBA 3M)			2,093,048	273,315			..(2,650,849)			...2,093,048			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2034.	06/05/2015.	Sale.....		..18,000,000	3.428 USD (USDLIBBBA 3M)			1,672,145	242,643			..(2,270,105)			...1,672,145			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2034.	06/05/2015.	Sale.....		..15,000,000	3.415 USD (USDLIBBBA 3M)			1,432,805	201,488			..(1,867,752)			...1,432,805			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2044.	06/05/2015.	Sale.....		..21,000,000	3.5125 USD (USDLIBBBA 3M)			2,592,416	289,804			..(3,531,559)			...2,592,416			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2034.	06/05/2015.	Sale.....		..18,000,000	3.424 USD (USDLIBBBA 3M)			1,668,417	242,002			..(2,269,228)			...1,668,417			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2034.	06/05/2015.	Sale.....		..19,000,000	3.4395 USD (USDLIBBBA 3M)			1,909,044	256,698			..(2,440,705)			...1,909,044			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2044.	06/05/2015.	Sale.....		..19,000,000	3.542 USD (USDLIBBBA 3M)			2,458,916	264,975			..(3,310,347)			...2,458,916			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2016.	06/05/2015.	Sale.....		100,000,000	0.5275 USD (USDLIBBBA 3M)			27,415	115,401			86,636			...27,415			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2034.	06/05/2015.	Sale.....		..17,000,000	3.217 USD (USDLIBBBA 3M)			1,033,341	214,135			..(1,602,402)			...1,033,341			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2029.	06/05/2015.	Sale.....		..19,000,000	3.004 USD (USDLIBBBA 3M)			717,331	222,184			..(1,201,767)			...717,331			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2029.	06/05/2015.	Sale.....		..20,000,000	2.9915 USD (USDLIBBBA 3M)			809,105	232,816			..(1,234,291)			...809,105			005.....

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2034.	06/05/2015.	Sale.....		..16,000,000	3.1855 USD (USDLIBBBA 3M)			895,255	199,445			..(1,430,392)			895,255			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2034.	06/05/2015.	Sale.....		..17,000,000	3.1735 USD (USDLIBBBA 3M)			1,010,179	211,043			..(1,488,209)			1,010,179			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2044.	06/05/2015.	Sale.....		..19,000,000	3.2975 USD (USDLIBBBA 3M)			1,632,047	245,885			..(2,358,558)			1,632,047			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2014.	06/27/2029.	06/05/2015.	Sale.....		..20,000,000	3.0345 USD (USDLIBBBA 3M)			916,289	235,615			..(1,338,326)			916,289			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2014.	06/27/2034.	06/05/2015.	Sale.....		..19,000,000	3.21 USD (USDLIBBBA 3M)			1,240,916	238,006			..(1,772,065)			1,240,916			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2014.	06/27/2044.	06/05/2015.	Sale.....		..18,000,000	3.3255 USD (USDLIBBBA 3M)			1,658,825	234,315			..(2,341,176)			1,658,825			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/09/2014.	07/11/2034.	06/05/2015.	Sale.....		..17,000,000	3.2285 USD (USDLIBBBA 3M)			1,132,350	214,423			..(1,635,164)			1,132,350			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/09/2014.	07/11/2044.	06/05/2015.	Sale.....		..18,000,000	3.3415 USD (USDLIBBBA 3M)			1,686,774	235,680			..(2,401,814)			1,686,774			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/10/2014.	07/14/2034.	06/05/2015.	Sale.....		..21,000,000	3.195 USD (USDLIBBBA 3M)			1,207,467	261,855			..(1,910,672)			1,207,467			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/10/2014.	07/14/2044.	06/05/2015.	Sale.....		..20,000,000	3.3135 USD (USDLIBBBA 3M)			1,792,062	259,459			..(2,553,337)			1,792,062			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2014.	07/21/2029.	06/05/2015.	Sale.....		..20,000,000	2.969 USD (USDLIBBBA 3M)			665,742	230,244			..(1,175,169)			665,742			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2014.	07/21/2034.	06/05/2015.	Sale.....		..18,000,000	3.14 USD (USDLIBBBA 3M)			881,298	220,301			..(1,483,607)			881,298			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2014.	07/21/2044.	06/05/2015.	Sale.....		..19,000,000	3.253 USD (USDLIBBBA 3M)			1,336,283	241,665			..(2,188,389)			1,336,283			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2014.	08/05/2029.	06/05/2015.	Sale.....		..22,000,000	3.015 USD (USDLIBBBA 3M)			943,435	257,948			..(1,415,620)			943,435			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2014.	08/05/2034.	06/05/2015.	Sale.....		..16,000,000	3.1785 USD (USDLIBBBA 3M)			960,227	198,716			..(1,413,728)			960,227			005.....

E19.98

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2014.	08/05/2044.	06/05/2015.	Sale.....		..19,000,000	3.288 USD (USDLIBBBA 3M)			1,599,070	244,818	.....		..(2,325,159)			1,599,070	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2014.	08/08/2029.	06/05/2015.	Sale.....		..22,000,000	2.9625 USD (USDLIBBBA 3M)			708,090	253,147	.....		..(1,272,221)			708,090	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/15/2014.	08/19/2034.	06/05/2015.	Sale.....		..15,100,000	3.002 USD (USDLIBBBA 3M)			491,008	176,450	.....		....(918,850)			491,008	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/22/2014.	08/27/2016.	06/05/2015.	Sale.....		..50,000,000	0.705 USD (USDLIBBBA 3M)			40,916	95,750	.....		.....24,495			40,916	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2014.	09/02/2034.	06/05/2015.	Sale.....		..15,000,000	2.962 USD (USDLIBBBA 3M)			391,371	172,723	.....		....(818,670)			391,371	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2014.	09/02/2044.	06/05/2015.	Sale.....		..20,000,000	3.0595 USD (USDLIBBBA 3M)			701,131	238,585	.....		..(1,503,751)			701,131	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2014.	09/09/2016.	06/05/2015.	Sale.....		100,000,000	0.7185 USD (USDLIBBBA 3M)			142,007	197,811	.....		.....45,500			142,007	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/22/2014.	09/24/2029.	06/05/2015.	Sale.....		..18,000,000	3.0115 USD (USDLIBBBA 3M)			687,231	210,316	.....		..(1,149,471)			687,231	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/22/2014.	09/24/2044.	06/05/2015.	Sale.....		..23,000,000	3.2705 USD (USDLIBBBA 3M)			1,707,125	294,054	.....		..(2,737,740)			1,707,125	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2014.	09/25/2044.	06/05/2015.	Sale.....		..17,000,000	3.245 USD (USDLIBBBA 3M)			1,172,043	215,527	.....		..(1,933,042)			1,172,043	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/26/2014.	09/30/2034.	06/05/2015.	Sale.....		..16,000,000	3.111 USD (USDLIBBBA 3M)			794,348	193,503	.....		..(1,247,291)			794,348	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/02/2014.	10/06/2024.	06/05/2015.	Sale.....		..64,000,000	2.5535 USD (USDLIBBBA 3M)			768,200	623,229	.....		..(1,629,519)			768,200	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/22/2014.	10/24/2016.	06/05/2015.	Sale.....		..54,000,000	0.6345 USD (USDLIBBBA 3M)			(32,803)	86,016	.....		.....166,695			(32,803)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/25/2014.	11/28/2016.	06/05/2015.	Sale.....		..94,000,000	0.7225 USD (USDLIBBBA 3M)			(27,623)	187,037	.....		.....223,861			(27,623)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/26/2014.	11/28/2034.	06/05/2015.	Sale.....		..15,000,000	2.819 USD (USDLIBBBA 3M)			49,356	163,498	.....		....(479,859)			49,356	.....		005.....

E19.99

SCHEDULE DB - PART A - SECTION 2

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

E19.100

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/10/2014.	12/12/2016.	06/05/2015.	Sale.....		100,000,000	0.82 USD (USDLIBBBA 3M)			148,809	239,389	.....		.....83,085			148,809	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/21/2015.	04/23/2035.	06/05/2015.	Sale.....		..40,000,000	2.287 USD (USDLIBBBA 3M)			(3,347,186)	91,247	.....					.....(3,347,186)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/21/2015.	04/23/2035.	06/05/2015.	Sale.....		..45,000,000	2.2855 USD (USDLIBBBA 3M)			(3,944,501)	102,576	.....					.....(3,944,501)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/21/2015.	04/23/2045.	06/05/2015.	Sale.....		..30,000,000	2.353 USD (USDLIBBBA 3M)			(3,354,028)	70,690	.....					.....(3,354,028)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/21/2015.	04/23/2045.	06/05/2015.	Sale.....		..30,000,000	2.354 USD (USDLIBBBA 3M)			(3,347,718)	70,725	.....					.....(3,347,718)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/08/2015.	05/12/2045.	06/05/2015.	Sale.....		..20,000,000	2.6475 USD (USDLIBBBA 3M)			(1,125,714)	28,782	.....					.....(1,125,714)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/27/2015.	05/29/2035.	06/05/2015.	Sale.....		..41,000,000	2.613 USD (USDLIBBBA 3M)			(1,332,882)	12,942	.....					.....(1,332,882)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/27/2015.	05/29/2045.	06/05/2015.	Sale.....		..39,000,000	2.691 USD (USDLIBBBA 3M)			(1,653,120)	12,734	.....					.....(1,653,120)	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2044.	06/08/2015.	Sale.....		..21,000,000	3.3135 USD (USDLIBBBA 3M)			2,015,240	274,020	.....		.....(2,680,099)			2,015,240	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/18/2014.	08/20/2044.	06/08/2015.	Sale.....		..16,000,000	3.1515 USD (USDLIBBBA 3M)			993,197	198,280	.....		.....(1,507,413)			993,197	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/26/2014.	09/30/2034.	06/08/2015.	Sale.....		...8,000,000	3.098 USD (USDLIBBBA 3M)			417,074	96,937	.....		.....(607,323)			417,074	.....		005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2015.	05/18/2035.	06/08/2015.	Sale.....		7,000,000	2.6955 USD (USDLIBBBA 3M)			(93,680)	7,944	.....					.....(93,680)	.....		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.	06/09/2015.	Sale.....		..22,100,000	USDLIBBBA 3M (1.6192 USD)			873,927	(129,546)	.....		.....(746,131)			873,927	.....		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.	06/09/2015.	Sale.....		..14,500,000	USDLIBBBA 3M (1.9482 USD)			360,253	(105,360)	.....		.....(235,957)			360,253	.....		005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/24/2013.	07/26/2023.	06/09/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.7672 USD)			(536,625)	(161,955)	.....		.....695,069			(536,625)	.....		005.....

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/14/2013.	08/16/2023.	06/09/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.8702 USD)			(648,530)	(168,996)			816,391			(648,530)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2013.	10/15/2023.	06/09/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.8562 USD)			(629,747)	(167,635)			799,241			(629,747)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/11/2013.	10/15/2023.	06/09/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.8122 USD)			(578,494)	(164,793)			745,877			(578,494)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/06/2013.	11/08/2023.	06/09/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.782 USD)			(536,731)	(163,182)			707,349			(536,731)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/01/2014.	04/03/2024.	06/09/2015.	Sale.....		..13,000,000	USDLIBBBA 3M (2.88 USD)			(552,470)	(146,506)			714,019			(552,470)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/20/2014.	05/22/2024.	06/09/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (2.6295 USD)			(252,801)	(122,655)			400,499			(252,801)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/27/2014.	05/29/2024.	06/09/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (2.6345 USD)			(256,658)	(122,969)			405,855			(256,658)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2014.	06/09/2024.	06/09/2015.	Sale.....		..13,000,000	USDLIBBBA 3M (2.7185 USD)			(195,708)	(137,988)			531,243			(195,708)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/20/2015.	04/22/2020.	06/09/2015.	Sale.....		..45,000,000	USDLIBBBA 3M (1.4675 USD)			720,245	(65,188)						720,245			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/01/2010.	07/06/2030.	06/09/2015.	Sale.....		..90,500,000	3.5648 USD (USDLIBBBA 3M)			9,896,611	1,286,818			(12,290,905)			9,896,611			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/12/2010.	08/16/2030.	06/09/2015.	Sale.....		..25,600,000	3.3937 USD (USDLIBBBA 3M)			2,305,680	346,120			(2,909,410)			2,305,680			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/20/2010.	08/24/2030.	06/09/2015.	Sale.....		..21,100,000	3.1377 USD (USDLIBBBA 3M)			1,204,236	261,856			(1,689,670)			1,204,236			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/25/2010.	08/27/2030.	06/09/2015.	Sale.....		..36,000,000	3.0538 USD (USDLIBBBA 3M)			1,560,519	433,845			(2,485,947)			1,560,519			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA78	10/04/2010.	10/06/2030.	06/09/2015.	Sale.....		..17,800,000	3.2247 USD (USDLIBBBA 3M)			1,209,461	227,033			(1,631,226)			1,209,461			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/01/2010.	11/03/2030.	06/09/2015.	Sale.....		..10,100,000	3.5047 USD (USDLIBBBA 3M)			1,052,021	141,290			..(1,300,764)		1,052,021				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.	06/09/2015.	Sale.....		..20,000,000	3.6967 USD (USDLIBBBA 3M)			2,574,858	296,564			..(3,093,610)		2,574,858				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.	06/09/2015.	Sale.....		..14,600,000	3.6877 USD (USDLIBBBA 3M)			1,862,357	215,908			..(2,240,814)		1,862,357				005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	12/20/2010.	12/22/2030.	06/09/2015.	Sale.....		..34,200,000	4.0567 USD (USDLIBBBA 3M)			6,076,815	559,486			..(6,944,514)		6,076,815				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.	06/09/2015.	Sale.....		..17,600,000	4.1457 USD (USDLIBBBA 3M)			3,279,951	294,372			..(3,786,657)		3,279,951				005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/16/2011.	05/18/2031.	06/09/2015.	Sale.....		...7,900,000	3.9237 USD (USDLIBBBA 3M)			1,247,652	124,861			..(1,482,034)		1,247,652				005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	05/25/2011.	05/27/2031.	06/09/2015.	Sale.....		..17,500,000	3.8767 USD (USDLIBBBA 3M)			2,702,422	272,900			..(3,173,334)		2,702,422				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.	06/09/2015.	Sale.....		..18,500,000	3.7777 USD (USDLIBBBA 3M)			2,601,820	280,423			..(3,111,027)		2,601,820				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.	06/09/2015.	Sale.....		..12,400,000	3.0697 USD (USDLIBBBA 3M)			576,825	150,350			..(883,085)		576,825				005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	08/29/2011.	08/31/2031.	06/09/2015.	Sale.....		..12,400,000	3.1137 USD (USDLIBBBA 3M)			644,604	152,652			..(966,995)		644,604				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.	06/09/2015.	Sale.....		..13,300,000	2.7068 USD (USDLIBBBA 3M)			(57,999)	139,969			..(278,338)		(57,999)				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.	06/09/2015.	Sale.....		..13,300,000	2.6188 USD (USDLIBBBA 3M)			(221,081)	134,932			..(115,855)		(221,081)				005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/02/2011.	11/04/2031.	06/09/2015.	Sale.....		..13,400,000	2.7578 USD (USDLIBBBA 3M)			9,498	144,407			..(371,853)		9,498				005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	11/17/2011.	11/21/2031.	06/09/2015.	Sale.....		..16,100,000	2.6168 USD (USDLIBBBA 3M)			(280,544)	163,746			..(129,765)		(280,544)				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.	06/09/2015.	Sale.....		..12,700,000	2.5918 USD (USDLIBBBA 3M)			(243,049)	127,785			..(57,724)		(243,049)				005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	01/31/2012.	02/02/2032.	06/09/2015.	Sale.....	.....	..13,200,000	2.5078 USD (USDLIBBBA 3M)	.....	.....	.....(450,751)	127,941	.....	.....	.....104,907	.....	.....	.....(450,751)	.....	.....	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.	06/09/2015.	Sale.....	.....	..15,400,000	2.4258 USD (USDLIBBBA 3M)	.....	.....	.....(233,439)	144,087	.....	.....	.....(48,700)	.....	.....	.....(233,439)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	03/01/2012.	03/05/2032.	06/09/2015.	Sale.....	.....	..10,900,000	2.7158 USD (USDLIBBBA 3M)	.....	.....	.....(24,743)	115,504	.....	.....	.....(232,017)	.....	.....	.....(24,743)	.....	.....	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.	06/09/2015.	Sale.....	.....	..13,900,000	2.7398 USD (USDLIBBBA 3M)	.....	.....	.....245,669	148,252	.....	.....	.....(508,191)	.....	.....	.....245,669	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMK50	05/18/2012.	05/22/2032.	06/09/2015.	Sale.....	.....	..10,400,000	2.4068 USD (USDLIBBBA 3M)	.....	.....	.....(498,506)	96,329	.....	.....	.....242,213	.....	.....	.....(498,506)	.....	.....	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.	06/09/2015.	Sale.....	.....	...8,500,000	2.2968 USD (USDLIBBBA 3M)	.....	.....	.....(576,441)	74,573	.....	.....	.....337,056	.....	.....	.....(576,441)	.....	.....	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.	06/09/2015.	Sale.....	.....	...9,800,000	2.1898 USD (USDLIBBBA 3M)	.....	.....	.....(808,630)	81,423	.....	.....	.....539,586	.....	.....	.....(808,630)	.....	.....	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.	06/09/2015.	Sale.....	.....	..10,100,000	2.4328 USD (USDLIBBBA 3M)	.....	.....	.....(458,748)	94,690	.....	.....	.....208,213	.....	.....	.....(458,748)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	08/22/2012.	08/24/2032.	06/09/2015.	Sale.....	.....	...9,000,000	2.4808 USD (USDLIBBBA 3M)	.....	.....	.....(351,065)	86,237	.....	.....	.....123,215	.....	.....	.....(351,065)	.....	.....	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.	06/09/2015.	Sale.....	.....	..12,700,000	2.1768 USD (USDLIBBBA 3M)	.....	.....	.....(577,925)	105,115	.....	.....	.....341,859	.....	.....	.....(577,925)	.....	.....	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.	06/09/2015.	Sale.....	.....	...9,400,000	2.5238 USD (USDLIBBBA 3M)	.....	.....	.....(319,636)	91,584	.....	.....	.....74,484	.....	.....	.....(319,636)	.....	.....	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.	06/09/2015.	Sale.....	.....	..10,000,000	2.4268 USD (USDLIBBBA 3M)	.....	.....	.....(472,250)	93,487	.....	.....	.....223,546	.....	.....	.....(472,250)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	11/07/2012.	11/09/2027.	06/09/2015.	Sale.....	.....	..10,600,000	2.1818 USD (USDLIBBBA 3M)	.....	.....	.....(493,346)	87,919	.....	.....	.....294,594	.....	.....	.....(493,346)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	12/04/2012.	12/06/2032.	06/09/2015.	Sale.....	.....	...9,600,000	2.3628 USD (USDLIBBBA 3M)	.....	.....	.....(686,687)	193,986	.....	.....	.....306,472	.....	.....	.....(686,687)	.....	.....	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.	06/09/2015.	Sale.....	.....	...8,200,000	2.5998 USD (USDLIBBBA 3M)	.....	.....	.....(195,138)	82,582	.....	.....	.....(14,186)	.....	.....	.....(195,138)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	04/17/2013.	04/19/2033.	06/09/2015.	Sale.....	.....	...8,600,000	2.6288 USD (USDLIBBBA 3M)	.....	.....	.....(195,799)	87,686	.....	.....	.....(51,338)	.....	.....	.....(195,799)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/16/2013.	09/18/2028.	06/09/2015.	Sale.....	.....	...8,000,000	3.4468 USD (USDLIBBBA 3M)	.....	.....	.....753,443	109,823	.....	.....	.....(928,519)	.....	.....	.....753,443	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2028.	06/09/2015.	Sale.....	.....	...8,000,000	3.3668 USD (USDLIBBBA 3M)	.....	.....	.....679,184	106,944	.....	.....	.....(852,722)	.....	.....	.....679,184	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2028.	06/09/2015.	Sale.....	.....	...8,000,000	3.3108 USD (USDLIBBBA 3M)	.....	.....	.....627,279	104,992	.....	.....	.....(799,944)	.....	.....	.....627,279	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2029.	06/09/2015.	Sale.....	.....	...7,000,000	3.1175 USD (USDLIBBBA 3M)	.....	.....	.....385,627	86,234	.....	.....	.....(539,983)	.....	.....	.....385,627	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/15/2014.	08/19/2029.	06/09/2015.	Sale.....	.....	...7,100,000	2.845 USD (USDLIBBBA 3M)	.....	.....	.....151,123	79,242	.....	.....	.....(306,664)	.....	.....	.....151,123	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/28/2014.	01/30/2019.	06/22/2015.	Sale.....	.....	..30,000,000	USDLIBBBA 3M (1.704 USD)	.....	.....	.....(302,898)	(205,819)	.....	.....	.....119,796	.....	.....	.....(302,898)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2014.	10/14/2044.	06/23/2015.	Sale.....	.....	..24,000,000	USDLIBBBA 3M (3.0155 USD)	.....	.....	.....(583,945)	(315,642)	.....	.....	.....1,586,448	.....	.....	.....(583,945)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2013.	06/05/2043.	06/24/2015.	Sale.....	.....	..21,000,000	USDLIBBBA 3M (3.1882 USD)	.....	.....	.....(1,302,225)	(294,091)	.....	.....	.....2,112,619	.....	.....	.....(1,302,225)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2013.	06/07/2043.	06/24/2015.	Sale.....	.....	..30,000,000	USDLIBBBA 3M (3.2222 USD)	.....	.....	.....(2,102,916)	(425,232)	.....	.....	.....3,224,589	.....	.....	.....(2,102,916)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2013.	06/27/2023.	06/24/2015.	Sale.....	.....	..22,000,000	USDLIBBBA 3M (2.7922 USD)	.....	.....	.....(901,434)	(265,824)	.....	.....	.....1,063,966	.....	.....	.....(901,434)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/26/2013.	06/28/2023.	06/24/2015.	Sale.....	.....	..18,000,000	USDLIBBBA 3M (2.7782 USD)	.....	.....	.....(712,982)	(216,118)	.....	.....	.....850,898	.....	.....	.....(712,982)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/26/2013.	06/28/2043.	06/24/2015.	Sale.....	.....	..18,000,000	USDLIBBBA 3M (3.5242 USD)	.....	.....	.....(2,397,917)	(280,274)	.....	.....	.....3,034,744	.....	.....	.....(2,397,917)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/29/2013.	07/31/2023.	06/24/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (2.7802 USD)	.....	.....	.....(792,500)	(240,842)	.....	.....	.....948,799	.....	.....	.....(792,500)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/29/2013.	07/31/2043.	06/24/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (3.6402 USD)	.....	.....	.....(3,070,461)	(323,019)	.....	.....	.....3,850,939	.....	.....	.....(3,070,461)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/14/2013.	08/16/2043.	06/24/2015.	Sale.....		.25,000,000	USDLIBBBA 3M (3.7292 USD)			(4,326,703)	(414,888)			...5,260,818			..(4,326,703)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2013.	08/21/2043.	06/24/2015.	Sale.....		.35,000,000	USDLIBBBA 3M (3.8362 USD)			(6,790,647)	(598,486)			...8,126,339			..(6,790,647)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/22/2013.	08/27/2043.	06/24/2015.	Sale.....		.70,000,000	USDLIBBBA 3M (3.8742 USD)			...(14,564,502)	(1,209,506)			...16,797,419			..(14,564,502)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2043.	06/24/2015.	Sale.....		.57,200,000	USDLIBBBA 3M (3.5882 USD)			(8,656,824)	(914,884)			...10,472,023			..(8,656,824)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2043.	06/24/2015.	Sale.....		.57,200,000	USDLIBBBA 3M (3.5832 USD)			(8,598,695)	(913,509)			...10,413,737			..(8,598,695)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2043.	06/24/2015.	Sale.....		.57,100,000	USDLIBBBA 3M (3.5762 USD)			(8,470,500)	(904,915)			...10,275,653			..(8,470,500)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2043.	06/24/2015.	Sale.....		.57,100,000	USDLIBBBA 3M (3.5692 USD)			(8,389,309)	(903,005)			...10,194,253			..(8,389,309)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2043.	06/24/2015.	Sale.....		.57,100,000	USDLIBBBA 3M (3.5612 USD)			(8,323,331)	(900,823)			...10,101,223			..(8,323,331)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2043.	06/24/2015.	Sale.....		.56,800,000	USDLIBBBA 3M (3.6162 USD)			(8,881,525)	(916,823)			...10,685,395			..(8,881,525)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2043.	06/24/2015.	Sale.....		.56,800,000	USDLIBBBA 3M (3.6102 USD)			(8,812,299)	(915,185)			...10,615,980			..(8,812,299)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2043.	06/24/2015.	Sale.....		.56,800,000	USDLIBBBA 3M (3.6022 USD)			(8,752,102)	(907,757)			...10,523,428			..(8,752,102)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2043.	06/24/2015.	Sale.....		.56,800,000	USDLIBBBA 3M (3.5742 USD)			(8,428,878)	(900,159)			...10,199,495			..(8,428,878)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2043.	06/24/2015.	Sale.....		.53,500,000	USDLIBBBA 3M (3.5992 USD)			(8,210,997)	(854,251)			...9,879,341			..(8,210,997)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/07/2013.	11/12/2023.	06/24/2015.	Sale.....		.15,000,000	USDLIBBBA 3M (2.738 USD)			(519,403)	(177,665)			...653,520			..(519,403)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/07/2014.	01/09/2044.	06/24/2015.	Sale.....		.20,000,000	USDLIBBBA 3M (3.868 USD)			(4,013,457)	(344,571)			...4,804,549			..(4,013,457)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/10/2014.	01/14/2024.	06/24/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.968 USD)			(785,725)	(193,872)			936,196			(785,725)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/13/2014.	01/15/2024.	06/24/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (2.901 USD)			(755,023)	(201,735)			909,830			(755,023)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/13/2014.	01/15/2044.	06/24/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (3.742 USD)			(3,326,182)	(315,905)			4,075,609			..(3,326,182)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/23/2014.	01/27/2024.	06/24/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.895 USD)			(695,643)	(188,762)			844,852			(695,643)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2024.	06/24/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (2.862 USD)			(1,103,237)	(310,623)			1,339,623			..(1,103,237)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2024.	06/24/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (2.856 USD)			(873,011)	(247,925)			1,061,717			(873,011)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2044.	06/24/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (3.649 USD)			(3,953,445)	(404,626)			4,889,767			..(3,953,445)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2044.	06/24/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.661 USD)			(3,172,082)	(324,847)			3,960,948			..(3,172,082)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/31/2014.	02/04/2024.	06/24/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (2.789 USD)			(681,420)	(217,734)			852,894			(681,420)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/31/2014.	02/04/2044.	06/24/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.586 USD)			(2,639,779)	(286,362)			3,290,914			..(2,639,779)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2024.	06/24/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (2.741 USD)			(843,684)	(296,692)			1,084,555			(843,684)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2024.	06/24/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (2.727 USD)			(515,722)	(188,813)			675,301			(515,722)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2044.	06/24/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.549 USD)			(2,500,962)	(283,107)			3,158,170			..(2,500,962)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/11/2014.	03/13/2024.	06/24/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.867 USD)			(650,576)	(186,827)			809,396			(650,576)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/12/2014.	03/14/2024.	06/24/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (2.844 USD)			(749,843)	(222,226)			936,483			(749,843)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/13/2014.	03/17/2024.	06/24/2015.	Sale.....		..31,000,000	USDLIBBBA 3M (2.775 USD)			(1,157,515)	(372,435)			1,431,710			..(1,157,515)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/13/2014.	03/17/2044.	06/24/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (3.583 USD)			(3,615,217)	(396,862)			4,563,087			..(3,615,217)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/14/2014.	03/18/2024.	06/24/2015.	Sale.....		..28,000,000	USDLIBBBA 3M (2.748 USD)			(953,583)	(332,837)			1,229,804			(953,583)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/14/2014.	03/18/2044.	06/24/2015.	Sale.....		..24,000,000	USDLIBBBA 3M (3.5615 USD)			(3,365,180)	(378,570)			4,275,116			..(3,365,180)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/25/2014.	03/27/2024.	06/24/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (2.8525 USD)			(685,093)	(197,936)			842,743			(685,093)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2024.	06/24/2015.	Sale.....		..17,000,000	USDLIBBBA 3M (2.818 USD)			(679,875)	(207,239)			846,355			(679,875)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2024.	06/24/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.7895 USD)			(565,197)	(180,815)			710,658			(565,197)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2024.	06/24/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (2.8235 USD)			(642,920)	(195,810)			802,006			(642,920)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2044.	06/24/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (3.5475 USD)			(2,645,272)	(298,248)			3,331,835			..(2,645,272)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2024.	06/24/2015.	Sale.....		..31,000,000	USDLIBBBA 3M (2.746 USD)			(1,087,702)	(367,905)			1,349,436			..(1,087,702)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/15/2014.	04/17/2024.	06/24/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.7245 USD)			(479,506)	(176,489)			625,187			(479,506)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2024.	06/24/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (2.7665 USD)			(675,146)	(227,602)			861,365			(675,146)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2044.	06/24/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (3.443 USD)			(2,243,535)	(289,013)			2,931,121			..(2,243,535)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2024.	06/24/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (2.72 USD)			(628,476)	(235,201)			823,139			(628,476)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2024.	06/24/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (2.6235 USD)			(368,997)	(181,004)			526,276			(368,997)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/20/2014.	05/22/2044.	06/24/2015.	Sale.....	.....	..32,000,000	USDLIBBBA 3M (3.3545 USD)	.....	.....	.....(3,128,627)	(473,374)	.....	.....	.....4,349,075	.....	.....	.....(3,128,627)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/22/2014.	05/27/2044.	06/24/2015.	Sale.....	.....	..19,000,000	USDLIBBBA 3M (0 USD)	.....	.....	.....(2,013,914)	(282,099)	.....	.....	.....2,702,203	.....	.....	.....(2,013,914)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/30/2014.	06/03/2044.	06/24/2015.	Sale.....	.....	..17,000,000	USDLIBBBA 3M (3.3115 USD)	.....	.....	.....(1,541,086)	(248,166)	.....	.....	.....2,160,039	.....	.....	.....(1,541,086)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2014.	06/05/2044.	06/24/2015.	Sale.....	.....	..18,000,000	USDLIBBBA 3M (3.3895 USD)	.....	.....	.....(1,919,392)	(269,390)	.....	.....	.....2,577,066	.....	.....	.....(1,919,392)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/04/2014.	06/06/2044.	06/24/2015.	Sale.....	.....	..17,000,000	USDLIBBBA 3M (3.436 USD)	.....	.....	.....(1,975,162)	(258,290)	.....	.....	.....2,597,083	.....	.....	.....(1,975,162)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2014.	06/27/2024.	06/24/2015.	Sale.....	.....	..31,000,000	USDLIBBBA 3M (2.635 USD)	.....	.....	.....(776,591)	(351,287)	.....	.....	.....1,039,178	.....	.....	.....(776,591)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2014.	06/27/2044.	06/24/2015.	Sale.....	.....	..18,000,000	USDLIBBBA 3M (3.327 USD)	.....	.....	.....(1,699,161)	(263,485)	.....	.....	.....2,346,753	.....	.....	.....(1,699,161)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2014.	07/01/2044.	06/24/2015.	Sale.....	.....	..55,000,000	USDLIBBBA 3M (3.3405 USD)	.....	.....	.....(5,603,829)	(807,986)	.....	.....	.....7,324,014	.....	.....	.....(5,603,829)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2019.	06/24/2015.	Sale.....	.....	..81,000,000	USDLIBBBA 3M (1.7015 USD)	.....	.....	.....(563,119)	(556,320)	.....	.....	.....59,952	.....	.....	.....(563,119)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2044.	06/24/2015.	Sale.....	.....	..34,000,000	USDLIBBBA 3M (3.3165 USD)	.....	.....	.....(3,073,827)	(495,865)	.....	.....	.....4,360,287	.....	.....	.....(3,073,827)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/15/2014.	07/17/2044.	06/24/2015.	Sale.....	.....	..28,000,000	USDLIBBBA 3M (3.347 USD)	.....	.....	.....(2,705,354)	(412,795)	.....	.....	.....3,768,928	.....	.....	.....(2,705,354)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/31/2014.	08/04/2024.	06/24/2015.	Sale.....	.....	..17,000,000	USDLIBBBA 3M (2.697 USD)	.....	.....	.....(477,536)	(198,166)	.....	.....	.....655,299	.....	.....	.....(477,536)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/31/2014.	08/04/2044.	06/24/2015.	Sale.....	.....	..47,000,000	USDLIBBBA 3M (3.296 USD)	.....	.....	.....(4,347,022)	(682,378)	.....	.....	.....5,829,053	.....	.....	.....(4,347,022)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2014.	08/08/2019.	06/24/2015.	Sale.....	.....	..56,000,000	USDLIBBBA 3M (1.795 USD)	.....	.....	.....(525,905)	(411,405)	.....	.....	.....228,021	.....	.....	.....(525,905)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/13/2014.	08/15/2024.	06/24/2015.	Sale.....	.....	..24,000,000	USDLIBBBA 3M (2.58 USD)	.....	.....	.....(437,983)	(266,534)	.....	.....	.....678,934	.....	.....	.....(437,983)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/13/2014.	08/15/2044.	06/24/2015.	Sale.....		..24,000,000	USDLIBBBA 3M (3.226 USD)			(1,728,894)	(340,609)			..2,630,964			..(1,728,894)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2014.	08/21/2044.	06/24/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.1745 USD)			(1,308,420)	(306,639)			..2,177,701			..(1,308,420)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/20/2014.	08/22/2044.	06/24/2015.	Sale.....		..27,000,000	USDLIBBBA 3M (3.2215 USD)			(1,919,157)	(382,253)			..2,935,657			..(1,919,157)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/04/2014.	09/08/2044.	06/24/2015.	Sale.....		..30,000,000	USDLIBBBA 3M (3.16 USD)			(1,732,358)	(416,317)			..2,881,778			..(1,732,358)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/09/2014.	09/11/2044.	06/24/2015.	Sale.....		..38,000,000	USDLIBBBA 3M (3.214 USD)			(2,613,877)	(539,708)			..4,076,366			..(2,613,877)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/12/2014.	09/16/2044.	06/24/2015.	Sale.....		..60,000,000	USDLIBBBA 3M (3.323 USD)			(5,843,327)	(877,813)			..7,795,102			..(5,843,327)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/17/2014.	09/19/2044.	06/24/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (3.339 USD)			(2,188,717)	(338,287)			..3,064,702			..(2,188,717)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/07/2014.	10/09/2024.	06/24/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (2.5465 USD)			(296,927)	(218,294)			..496,353			(296,927)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/24/2014.	10/28/2044.	06/24/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (3.033 USD)			(700,170)	(304,564)			..1,604,387			(700,170)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2014.	10/31/2044.	06/24/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.054 USD)			(705,408)	(267,005)			..1,492,851			(705,408)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2043.	06/24/2015.	Sale.....		..50,000,000	3.7128 USD (USDLIBBBA 3M)			8,785,721	824,247			..(10,374,065)			8,785,721			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2013.	09/26/2023.	06/24/2015.	Sale.....		..59,000,000	2.8348 USD (USDLIBBBA 3M)			2,697,949	724,761			..(3,040,784)			2,697,949			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2023.	06/24/2015.	Sale.....		..59,000,000	2.8038 USD (USDLIBBBA 3M)			2,556,036	716,162			..(2,894,322)			2,556,036			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2018.	06/24/2015.	Sale.....		119,900,000	1.4218 USD (USDLIBBBA 3M)			286,731	665,678			..545,673			286,731			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2023.	06/24/2015.	Sale.....		..59,500,000	2.6508 USD (USDLIBBBA 3M)			1,852,176	679,718			..(2,189,931)			1,852,176			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.110

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2023.	06/24/2015.	Sale.....		..59,500,000	2.6528 USD (USDLIBBBA 3M)			1,861,453	680,287			..(2,199,603)			1,861,453			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2018.	06/24/2015.	Sale.....		119,700,000	1.4018 USD (USDLIBBBA 3M)			194,076	653,454			650,227			194,076			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2018.	06/24/2015.	Sale.....		119,700,000	1.4038 USD (USDLIBBBA 3M)			201,981	654,598			641,275			201,981			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2023.	06/24/2015.	Sale.....		..59,500,000	2.6188 USD (USDLIBBBA 3M)			1,686,596	670,783			..(2,017,171)			1,686,596			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2023.	06/24/2015.	Sale.....		..55,700,000	2.6918 USD (USDLIBBBA 3M)			1,890,996	647,900			..(2,217,237)			1,890,996			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2023.	06/24/2015.	Sale.....		..59,200,000	2.6478 USD (USDLIBBBA 3M)			1,806,673	676,167			..(2,144,774)			1,806,673			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2023.	06/24/2015.	Sale.....		..59,200,000	2.6878 USD (USDLIBBBA 3M)			1,991,352	687,480			..(2,337,308)			1,991,352			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2023.	06/24/2015.	Sale.....		..59,200,000	2.6968 USD (USDLIBBBA 3M)			2,032,906	690,026			..(2,380,628)			2,032,906			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/04/2013.	11/06/2043.	06/24/2015.	Sale.....		..10,000,000	3.637 USD (USDLIBBBA 3M)			1,502,777	161,413			..(1,923,797)			1,502,777			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/21/2013.	11/25/2023.	06/24/2015.	Sale.....		..20,000,000	2.862 USD (USDLIBBBA 3M)			888,924	248,898			..(1,073,965)			888,924			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2013.	12/23/2023.	06/24/2015.	Sale.....		..20,000,000	2.991 USD (USDLIBBBA 3M)			798,335	546,519			..(1,287,325)			798,335			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2013.	12/23/2043.	06/24/2015.	Sale.....		..10,000,000	3.817 USD (USDLIBBBA 3M)			1,735,407	354,024			..(2,296,560)			1,735,407			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/26/2013.	12/30/2043.	06/24/2015.	Sale.....		..15,000,000	3.873 USD (USDLIBBBA 3M)			3,065,401	258,486			..(3,622,201)			3,065,401			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2024.	06/24/2015.	Sale.....		..34,200,000	3.056 USD (USDLIBBBA 3M)			2,043,872	456,350			..(2,383,681)			2,043,872			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2044.	06/24/2015.	Sale.....		..51,300,000	3.892 USD (USDLIBBBA 3M)			10,922,593	889,429			..(12,572,533)			10,922,593			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.111

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/07/2014.	02/11/2044.	06/24/2015.	Sale.....		..11,000,000	3.657 USD (USDLIBBBA 3M)			1,763,184	178,578	.....		..(2,169,759)			1,763,184	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/10/2014.	02/12/2044.	06/24/2015.	Sale.....		..10,000,000	3.65 USD (USDLIBBBA 3M)			1,585,431	162,017	.....		..(1,958,306)			1,585,431	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/14/2014.	02/18/2044.	06/24/2015.	Sale.....		..10,000,000	3.676 USD (USDLIBBBA 3M)			1,638,409	163,443	.....		..(2,012,370)			1,638,409	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2044.	06/24/2015.	Sale.....		..10,000,000	3.581 USD (USDLIBBBA 3M)			1,444,874	158,863	.....		..(1,820,264)			1,444,874	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2044.	06/24/2015.	Sale.....		..17,000,000	3.605 USD (USDLIBBBA 3M)			2,507,482	272,017	.....		..(3,178,173)			2,507,482	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/07/2014.	03/11/2024.	06/24/2015.	Sale.....		..38,800,000	2.891 USD (USDLIBBBA 3M)			1,798,547	488,037	.....		..(2,171,998)			1,798,547	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/18/2014.	03/20/2044.	06/24/2015.	Sale.....		..17,000,000	3.6055 USD (USDLIBBBA 3M)			2,509,027	271,614	.....		..(3,182,029)			2,509,027	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2044.	06/24/2015.	Sale.....		..13,000,000	3.637 USD (USDLIBBBA 3M)			2,009,042	209,577	.....		..(2,517,513)			2,009,042	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/31/2014.	04/02/2024.	06/24/2015.	Sale.....		..23,000,000	2.858 USD (USDLIBBBA 3M)			987,935	285,054	.....		..(1,220,584)			987,935	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/02/2014.	04/04/2044.	06/24/2015.	Sale.....		..27,000,000	3.6335 USD (USDLIBBBA 3M)			4,372,748	434,756	.....		..(5,210,571)			4,372,748	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/22/2014.	04/24/2044.	06/24/2015.	Sale.....		..11,000,000	3.525 USD (USDLIBBBA 3M)			1,473,608	171,506	.....		..(1,879,057)			1,473,608	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2044.	06/24/2015.	Sale.....		..37,000,000	3.3035 USD (USDLIBBBA 3M)			3,439,340	538,882	.....		..(4,638,733)			3,439,340	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2044.	06/24/2015.	Sale.....		..44,000,000	3.2895 USD (USDLIBBBA 3M)			3,963,358	637,889	.....		..(5,389,378)			3,963,358	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2014.	05/30/2024.	06/24/2015.	Sale.....		..19,000,000	2.5555 USD (USDLIBBBA 3M)			329,495	208,624	.....		..(512,447)			329,495	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2014.	05/30/2044.	06/24/2015.	Sale.....		..36,000,000	3.276 USD (USDLIBBBA 3M)			3,140,013	519,213	.....		..(4,310,893)			3,140,013	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/29/2014.	06/02/2044.	06/24/2015.	Sale.....	.....	..18,000,000	3.249 USD (USDLIBBBA 3M)	.....	.....	.....1,350,352	257,393	.....	.....	..(2,055,028)	.....	.....	....1,350,352	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2014.	06/09/2024.	06/24/2015.	Sale.....	.....	..24,000,000	2.709 USD (USDLIBBBA 3M)	.....	.....	.....700,975	281,317	.....	.....	..(961,123)	.....	.....	....700,975	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2014.	07/01/2019.	06/24/2015.	Sale.....	.....	190,000,000	1.7095 USD (USDLIBBBA 3M)	.....	.....	.....1,396,439	1,310,639	.....	.....	....(208,285)	.....	.....	....1,396,439	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2024.	06/24/2015.	Sale.....	.....	..23,000,000	2.619 USD (USDLIBBBA 3M)	.....	.....	.....508,276	258,791	.....	.....	..(738,577)	.....	.....	....508,276	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2034.	06/24/2015.	Sale.....	.....	..18,000,000	3.1965 USD (USDLIBBBA 3M)	.....	.....	.....1,151,889	252,197	.....	.....	..(1,641,411)	.....	.....	....1,151,889	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2044.	06/24/2015.	Sale.....	.....	..23,000,000	3.3125 USD (USDLIBBBA 3M)	.....	.....	.....2,217,092	334,998	.....	.....	..(2,930,594)	.....	.....	....2,217,092	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/07/2014.	07/09/2044.	06/24/2015.	Sale.....	.....	..37,000,000	3.4075 USD (USDLIBBBA 3M)	.....	.....	.....4,244,194	559,358	.....	.....	..(5,442,119)	.....	.....	....4,244,194	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/10/2014.	07/14/2044.	06/24/2015.	Sale.....	.....	..50,000,000	3.3125 USD (USDLIBBBA 3M)	.....	.....	.....4,755,527	732,753	.....	.....	..(6,373,005)	.....	.....	....4,755,527	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2014.	07/21/2044.	06/24/2015.	Sale.....	.....	..34,000,000	3.286 USD (USDLIBBBA 3M)	.....	.....	.....3,049,623	491,238	.....	.....	..(4,148,152)	.....	.....	....3,049,623	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/23/2014.	07/25/2044.	06/24/2015.	Sale.....	.....	..18,000,000	3.217 USD (USDLIBBBA 3M)	.....	.....	.....1,238,877	254,195	.....	.....	..(1,939,325)	.....	.....	....1,238,877	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2014.	08/12/2044.	06/24/2015.	Sale.....	.....	..29,000,000	3.1765 USD (USDLIBBBA 3M)	.....	.....	.....1,939,820	404,242	.....	.....	..(2,880,827)	.....	.....	....1,939,820	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/22/2014.	08/27/2044.	06/24/2015.	Sale.....	.....	..22,000,000	3.1385 USD (USDLIBBBA 3M)	.....	.....	.....1,322,231	302,800	.....	.....	..(2,014,135)	.....	.....	....1,322,231	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/29/2014.	10/01/2044.	06/24/2015.	Sale.....	.....	...9,000,000	3.154 USD (USDLIBBBA 3M)	.....	.....	.....490,016	124,196	.....	.....	....(853,559)	.....	.....	....490,016	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2014.	10/10/2044.	06/24/2015.	Sale.....	.....	..22,000,000	3.053 USD (USDLIBBBA 3M)	.....	.....	.....940,050	293,543	.....	.....	..(1,625,302)	.....	.....	....940,050	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2044.	06/24/2015.	Sale.....	.....	..89,000,000	2.812 USD (USDLIBBBA 3M)	.....	.....	.....(753,987)	1,084,377	.....	.....	..(2,117,193)	.....	.....	.....(753,987)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/24/2013.	04/26/2023.	06/24/2015.	Sale.....	.....	..8,700,000	USDLIBBBA 3M (1.8882 USD)	.....	.....	.....217,368	(67,627)	.....	.....	.....(183,547)	.....	.....	.....217,368	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2013.	04/29/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (1.8922 USD)	.....	.....	.....246,696	(78,019)	.....	.....	.....(207,318)	.....	.....	.....246,696	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/03/2013.	05/08/2023.	06/24/2015.	Sale.....	.....	..10,300,000	USDLIBBBA 3M (1.9232 USD)	.....	.....	.....236,226	(81,978)	.....	.....	.....(192,268)	.....	.....	.....236,226	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/03/2013.	05/08/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (1.8912 USD)	.....	.....	.....252,361	(78,061)	.....	.....	.....(211,387)	.....	.....	.....252,361	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/06/2013.	05/08/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (1.9222 USD)	.....	.....	.....229,490	(79,543)	.....	.....	.....(187,440)	.....	.....	.....229,490	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/07/2013.	05/09/2023.	06/24/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (1.9602 USD)	.....	.....	.....308,086	(122,011)	.....	.....	.....(237,410)	.....	.....	.....308,086	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/10/2013.	05/14/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.0042 USD)	.....	.....	.....172,107	(83,514)	.....	.....	.....(125,296)	.....	.....	.....172,107	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/13/2013.	05/15/2023.	06/24/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (2.0632 USD)	.....	.....	.....197,144	(129,547)	.....	.....	.....(119,329)	.....	.....	.....197,144	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2013.	05/16/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.0912 USD)	.....	.....	.....108,338	(87,695)	.....	.....	.....(58,072)	.....	.....	.....108,338	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2013.	05/17/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.0892 USD)	.....	.....	.....110,090	(87,600)	.....	.....	.....(59,814)	.....	.....	.....110,090	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/21/2013.	05/23/2023.	06/24/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (2.1212 USD)	.....	.....	.....137,180	(133,562)	.....	.....	.....(53,844)	.....	.....	.....137,180	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/22/2013.	05/24/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.1552 USD)	.....	.....	.....63,047	(90,646)	.....	.....	.....(9,698)	.....	.....	.....63,047	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/30/2023.	06/24/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (2.2832 USD)	.....	.....	.....(40,148)	(145,188)	.....	.....	.....133,519	.....	.....	.....(40,148)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/30/2023.	06/24/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (2.2082 USD)	.....	.....	.....43,414	(139,813)	.....	.....	.....46,045	.....	.....	.....43,414	.....	.....	005.....

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/30/2023.	06/24/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (2.3242 USD)	.....	.....	.....(48,569)	(79,001)	.....	.....	.....96,713	.....	.....	.....(48,569)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/07/2013.	06/11/2023.	06/24/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (2.3442 USD)	.....	.....	.....(85,385)	(119,590)	.....	.....	.....161,437	.....	.....	.....(85,385)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/10/2013.	07/12/2023.	06/24/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (2.8822 USD)	.....	.....	.....(379,700)	(100,135)	.....	.....	.....443,460	.....	.....	.....(379,700)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/23/2013.	07/25/2018.	06/24/2015.	Sale.....	.....	..40,000,000	USDLIBBBA 3M (1.5102 USD)	.....	.....	.....(301,032)	(238,689)	.....	.....	.....52,377	.....	.....	.....(301,032)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/31/2013.	08/02/2023.	06/24/2015.	Sale.....	.....	..10,600,000	USDLIBBBA 3M (2.8762 USD)	.....	.....	.....(494,414)	(132,556)	.....	.....	.....581,539	.....	.....	.....(494,414)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2013.	08/05/2023.	06/24/2015.	Sale.....	.....	..10,900,000	USDLIBBBA 3M (2.8912 USD)	.....	.....	.....(520,471)	(137,095)	.....	.....	.....610,976	.....	.....	.....(520,471)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2013.	08/21/2023.	06/24/2015.	Sale.....	.....	..10,300,000	USDLIBBBA 3M (3.0762 USD)	.....	.....	.....(634,884)	(138,725)	.....	.....	.....729,616	.....	.....	.....(634,884)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/03/2013.	09/05/2023.	06/24/2015.	Sale.....	.....	..12,500,000	USDLIBBBA 3M (3.0742 USD)	.....	.....	.....(765,949)	(168,246)	.....	.....	.....883,915	.....	.....	.....(765,949)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/03/2013.	09/05/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.0872 USD)	.....	.....	.....(622,721)	(135,218)	.....	.....	.....717,522	.....	.....	.....(622,721)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/04/2013.	09/06/2023.	06/24/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (3.0812 USD)	.....	.....	.....(741,428)	(161,981)	.....	.....	.....855,384	.....	.....	.....(741,428)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.1672 USD)	.....	.....	.....(683,150)	(139,107)	.....	.....	.....781,989	.....	.....	.....(683,150)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2023.	06/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.1292 USD)	.....	.....	.....(654,026)	(137,291)	.....	.....	.....751,566	.....	.....	.....(654,026)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2023.	06/24/2015.	Sale.....	.....	...8,000,000	USDLIBBBA 3M (3.1732 USD)	.....	.....	.....(550,577)	(111,515)	.....	.....	.....629,434	.....	.....	.....(550,577)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/10/2013.	09/12/2023.	06/24/2015.	Sale.....	.....	..12,100,000	USDLIBBBA 3M (3.1232 USD)	.....	.....	.....(786,097)	(165,569)	.....	.....	.....903,664	.....	.....	.....(786,097)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/11/2013.	09/13/2023.	06/24/2015.	Sale.....	.....	...8,500,000	USDLIBBBA 3M (3.1252 USD)	.....	.....	.....(553,318)	(116,354)	.....	.....	.....636,235	.....	.....	.....(553,318)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/18/2013.	09/20/2023.	06/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.0512 USD)			(593,011)	(133,290)			689,450			(593,011)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/04/2013.	10/08/2023.	06/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.8172 USD)			(417,277)	(122,091)			501,408			(417,277)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/01/2013.	11/05/2018.	06/24/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (1.491 USD)			(120,299)	(147,192)			(55,070)			(120,299)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/01/2013.	11/05/2023.	06/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.742 USD)			(353,857)	(118,647)			438,940			(353,857)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/04/2013.	11/06/2023.	06/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.728 USD)			(342,892)	(117,983)			427,497			(342,892)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/05/2013.	11/07/2023.	06/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.787 USD)			(388,648)	(120,854)			475,596			(388,648)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2023.	06/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.875 USD)			(456,813)	(124,989)			547,288			(456,813)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/21/2013.	11/25/2018.	06/24/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (1.472 USD)			(69,142)	(116,076)			(68,727)			(69,142)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/13/2013.	12/17/2018.	06/24/2015.	Sale.....		..18,700,000	USDLIBBBA 3M (1.626 USD)			(150,565)	(122,006)			36,708			(150,565)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/07/2014.	02/11/2024.	06/24/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.805 USD)			(392,256)	(121,637)			487,083			(392,256)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/14/2014.	02/18/2019.	06/24/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (1.638 USD)			(144,436)	(132,143)			17,832			(144,436)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/07/2014.	03/11/2019.	06/24/2015.	Sale.....		..28,500,000	USDLIBBBA 3M (1.726 USD)			(277,154)	(199,847)			118,492			(277,154)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2024.	06/24/2015.	Sale.....		9,000,000	USDLIBBBA 3M (2.9 USD)			(421,898)	(113,401)			510,191			(421,898)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/31/2014.	04/02/2019.	06/24/2015.	Sale.....		..24,000,000	USDLIBBBA 3M (1.832 USD)			(332,564)	(179,800)			192,782			(332,564)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2024.	06/24/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (2.799 USD)			(453,375)	(145,435)			575,789			(453,375)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/18/2014.	09/22/2024.	06/24/2015.	Sale.....	.....	..11,000,000	USDLIBBBA 3M (2.7745 USD)	.....	.....	.....(372,839)	(132,258)	.....	.....	.....496,585	.....	.....	.....(372,839)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/07/2014.	10/09/2019.	06/24/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (1.855 USD)	.....	.....	.....(215,309)	(152,217)	.....	.....	.....114,271	.....	.....	.....(215,309)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2014.	10/31/2019.	06/24/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (1.696 USD)	.....	.....	.....(51,197)	(102,930)	.....	.....	.....(30,387)	.....	.....	.....(51,197)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2013.	05/03/2043.	06/24/2015.	Sale.....	.....	..19,000,000	2.7798 USD (USDLIBBBA 3M)	.....	.....	.....(364,472)	228,933	.....	.....	.....(345,769)	.....	.....	.....(364,472)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/23/2013.	05/28/2043.	06/24/2015.	Sale.....	.....	..15,000,000	3.0968 USD (USDLIBBBA 3M)	.....	.....	.....662,814	203,461	.....	.....	.....(1,235,242)	.....	.....	.....662,814	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/24/2013.	05/29/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.0948 USD (USDLIBBBA 3M)	.....	.....	.....425,709	136,350	.....	.....	.....(819,541)	.....	.....	.....425,709	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2013.	06/07/2033.	06/24/2015.	Sale.....	.....	..10,000,000	3.0208 USD (USDLIBBBA 3M)	.....	.....	.....376,214	132,122	.....	.....	.....(640,879)	.....	.....	.....376,214	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2013.	06/07/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.1828 USD (USDLIBBBA 3M)	.....	.....	.....598,913	140,668	.....	.....	.....(995,333)	.....	.....	.....598,913	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/06/2013.	06/10/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.1948 USD (USDLIBBBA 3M)	.....	.....	.....622,855	141,180	.....	.....	.....(1,019,667)	.....	.....	.....622,855	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/06/2013.	06/10/2043.	06/24/2015.	Sale.....	.....	..15,000,000	3.1328 USD (USDLIBBBA 3M)	.....	.....	.....766,156	206,114	.....	.....	.....(1,341,753)	.....	.....	.....766,156	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/12/2013.	06/14/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.2288 USD (USDLIBBBA 3M)	.....	.....	.....690,017	141,844	.....	.....	.....(1,088,575)	.....	.....	.....690,017	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/14/2013.	06/18/2043.	06/24/2015.	Sale.....	.....	..15,000,000	3.1898 USD (USDLIBBBA 3M)	.....	.....	.....936,913	209,968	.....	.....	.....(1,514,890)	.....	.....	.....936,913	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2013.	07/19/2023.	06/24/2015.	Sale.....	.....	..20,000,000	2.6758 USD (USDLIBBBA 3M)	.....	.....	.....635,758	230,641	.....	.....	.....(783,084)	.....	.....	.....635,758	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/27/2013.	08/29/2043.	06/24/2015.	Sale.....	.....	..12,000,000	3.7068 USD (USDLIBBBA 3M)	.....	.....	.....2,033,596	197,770	.....	.....	.....(2,475,780)	.....	.....	.....2,033,596	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/27/2013.	08/29/2043.	06/24/2015.	Sale.....	.....	..16,600,000	3.7338 USD (USDLIBBBA 3M)	.....	.....	.....2,866,594	275,724	.....	.....	.....(3,515,782)	.....	.....	.....2,866,594	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.117

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2013.	08/30/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.7438 USD (USDLIBBBA 3M)	.....	.....	.....1,766,381	166,576	.....	.....	..(2,138,313)	.....	.....	....1,766,381	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2043.	06/24/2015.	Sale.....	.....	..8,000,000	3.7218 USD (USDLIBBBA 3M)	.....	.....	.....1,352,936	132,224	.....	.....	..(1,674,481)	.....	.....	....1,352,936	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.7298 USD (USDLIBBBA 3M)	.....	.....	.....1,742,075	165,662	.....	.....	..(2,109,357)	.....	.....	....1,742,075	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2013.	09/26/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.6908 USD (USDLIBBBA 3M)	.....	.....	.....1,663,450	163,739	.....	.....	..(2,030,515)	.....	.....	....1,663,450	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.6388 USD (USDLIBBBA 3M)	.....	.....	.....1,507,711	161,278	.....	.....	..(1,925,441)	.....	.....	....1,507,711	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/30/2013.	10/02/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.6588 USD (USDLIBBBA 3M)	.....	.....	.....1,547,265	162,197	.....	.....	..(1,965,963)	.....	.....	....1,547,265	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/01/2013.	10/03/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.6828 USD (USDLIBBBA 3M)	.....	.....	.....1,646,748	163,375	.....	.....	..(2,015,005)	.....	.....	....1,646,748	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/03/2013.	10/07/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.6628 USD (USDLIBBBA 3M)	.....	.....	.....1,555,363	162,483	.....	.....	..(1,974,622)	.....	.....	....1,555,363	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/07/2013.	10/09/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.6638 USD (USDLIBBBA 3M)	.....	.....	.....1,557,459	162,529	.....	.....	..(1,976,776)	.....	.....	....1,557,459	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2013.	10/10/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.6488 USD (USDLIBBBA 3M)	.....	.....	.....1,527,323	161,894	.....	.....	..(1,946,421)	.....	.....	....1,527,323	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2013.	10/21/2043.	06/24/2015.	Sale.....	.....	..15,000,000	3.6658 USD (USDLIBBBA 3M)	.....	.....	.....2,419,606	243,942	.....	.....	..(2,972,857)	.....	.....	....2,419,606	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/23/2013.	10/25/2043.	06/24/2015.	Sale.....	.....	..10,000,000	3.5618 USD (USDLIBBBA 3M)	.....	.....	.....1,368,271	157,693	.....	.....	..(1,770,591)	.....	.....	....1,368,271	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/07/2013.	11/12/2043.	06/24/2015.	Sale.....	.....	..15,000,000	3.676 USD (USDLIBBBA 3M)	.....	.....	.....2,449,934	244,888	.....	.....	..(3,006,123)	.....	.....	....2,449,934	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/18/2013.	11/20/2043.	06/24/2015.	Sale.....	.....	..8,800,000	3.662 USD (USDLIBBBA 3M)	.....	.....	.....1,381,525	143,170	.....	.....	..(1,739,366)	.....	.....	....1,381,525	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/19/2013.	11/21/2043.	06/24/2015.	Sale.....	.....	..10,500,000	3.664 USD (USDLIBBBA 3M)	.....	.....	.....1,692,525	170,907	.....	.....	..(2,080,033)	.....	.....	....1,692,525	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.118

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2043.	06/24/2015.	Sale.....		..10,900,000	3.761 USD (USDLIBBBA 3M)			1,971,279	182,318			..(2,377,587)			1,971,279			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/13/2013.	12/17/2043.	06/24/2015.	Sale.....		..10,000,000	3.782 USD (USDLIBBBA 3M)			1,848,246	168,253			..(2,224,409)			1,848,246			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/10/2014.	01/14/2044.	06/24/2015.	Sale.....		..15,000,000	3.786 USD (USDLIBBBA 3M)			2,795,183	252,495			..(3,352,356)			2,795,183			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/21/2014.	01/23/2044.	06/24/2015.	Sale.....		..15,000,000	3.721 USD (USDLIBBBA 3M)			2,597,182	247,870			..(3,154,413)			2,597,182			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/23/2014.	01/27/2044.	06/24/2015.	Sale.....		..15,000,000	3.675 USD (USDLIBBBA 3M)			2,456,488	244,662			..(3,013,414)			2,456,488			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2024.	06/24/2015.	Sale.....		..20,000,000	2.859 USD (USDLIBBBA 3M)			876,888	248,212			..(1,066,708)			876,888			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2044.	06/24/2015.	Sale.....		..12,000,000	3.636 USD (USDLIBBBA 3M)			1,876,516	193,600			..(2,318,512)			1,876,516			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/29/2014.	01/31/2044.	06/24/2015.	Sale.....		..10,000,000	3.614 USD (USDLIBBBA 3M)			1,515,543	160,258			..(1,887,066)			1,515,543			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2044.	06/24/2015.	Sale.....		..10,000,000	3.564 USD (USDLIBBBA 3M)			1,359,078	157,920			..(1,781,323)			1,359,078			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2044.	06/24/2015.	Sale.....		..15,000,000	3.56 USD (USDLIBBBA 3M)			2,103,742	236,594			..(2,659,696)			2,103,742			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/26/2014.	02/28/2044.	06/24/2015.	Sale.....		..10,000,000	3.597 USD (USDLIBBBA 3M)			1,480,089	159,539			..(1,854,337)			1,480,089			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/27/2014.	03/03/2044.	06/24/2015.	Sale.....		..10,000,000	3.571 USD (USDLIBBBA 3M)			1,373,424	158,378			..(1,799,328)			1,373,424			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2044.	06/24/2015.	Sale.....		..16,000,000	3.545 USD (USDLIBBBA 3M)			2,164,548	251,344			..(2,794,129)			2,164,548			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/25/2014.	03/27/2044.	06/24/2015.	Sale.....		..10,000,000	3.5605 USD (USDLIBBBA 3M)			1,358,977	157,537			..(1,780,150)			1,358,977			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2044.	06/24/2015.	Sale.....		..13,000,000	3.486 USD (USDLIBBBA 3M)			1,608,321	199,967			..(2,115,407)			1,608,321			005.....

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/04/2014.	04/08/2044.	06/24/2015.	Sale.....	.....	..11,000,000	3.567 USD (USDLIBBBA 3M)	.....	.....	.....1,568,201	173,706	.....	.....	..(1,972,879)	.....	.....	....1,568,201	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2024.	06/24/2015.	Sale.....	.....	..19,000,000	2.809 USD (USDLIBBBA 3M)	.....	.....	.....744,549	231,208	.....	.....	..(929,033)	.....	.....	....744,549	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2044.	06/24/2015.	Sale.....	.....	..15,000,000	3.56 USD (USDLIBBBA 3M)	.....	.....	.....2,113,017	236,355	.....	.....	..(2,668,951)	.....	.....	....2,113,017	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/10/2014.	04/14/2024.	06/24/2015.	Sale.....	.....	..18,000,000	2.746 USD (USDLIBBBA 3M)	.....	.....	.....611,174	213,554	.....	.....	..(783,456)	.....	.....	....611,174	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/10/2014.	04/14/2044.	06/24/2015.	Sale.....	.....	..11,000,000	3.4965 USD (USDLIBBBA 3M)	.....	.....	.....1,409,517	169,948	.....	.....	..(1,813,850)	.....	.....	....1,409,517	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2044.	06/24/2015.	Sale.....	.....	..10,000,000	3.4545 USD (USDLIBBBA 3M)	.....	.....	.....1,158,595	152,529	.....	.....	..(1,562,953)	.....	.....	....1,158,595	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/15/2014.	04/17/2044.	06/24/2015.	Sale.....	.....	..10,000,000	3.429 USD (USDLIBBBA 3M)	.....	.....	.....1,106,355	151,319	.....	.....	..(1,510,350)	.....	.....	....1,106,355	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2024.	06/24/2015.	Sale.....	.....	..19,000,000	2.7685 USD (USDLIBBBA 3M)	.....	.....	.....677,741	227,784	.....	.....	..(864,605)	.....	.....	....677,741	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/05/2014.	05/07/2044.	06/24/2015.	Sale.....	.....	..12,000,000	3.396 USD (USDLIBBBA 3M)	.....	.....	.....1,289,790	179,941	.....	.....	..(1,731,985)	.....	.....	....1,289,790	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2044.	06/24/2015.	Sale.....	.....	..10,000,000	3.343 USD (USDLIBBBA 3M)	.....	.....	.....929,131	147,503	.....	.....	..(1,334,871)	.....	.....	....929,131	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2024.	06/24/2015.	Sale.....	.....	..18,000,000	2.5915 USD (USDLIBBBA 3M)	.....	.....	.....369,588	200,927	.....	.....	..(542,268)	.....	.....	....369,588	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2044.	06/24/2015.	Sale.....	.....	..14,000,000	3.307 USD (USDLIBBBA 3M)	.....	.....	.....1,216,186	204,135	.....	.....	..(1,765,295)	.....	.....	....1,216,186	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/26/2014.	06/30/2044.	06/24/2015.	Sale.....	.....	..12,000,000	3.318 USD (USDLIBBBA 3M)	.....	.....	.....1,105,807	174,969	.....	.....	..(1,545,703)	.....	.....	....1,105,807	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/10/2014.	07/14/2024.	06/24/2015.	Sale.....	.....	..22,000,000	2.6215 USD (USDLIBBBA 3M)	.....	.....	.....485,489	247,925	.....	.....	..(708,914)	.....	.....	....485,489	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/18/2014.	07/22/2044.	06/24/2015.	Sale.....	.....	..15,000,000	3.254 USD (USDLIBBBA 3M)	.....	.....	.....1,144,397	214,416	.....	.....	..(1,730,851)	.....	.....	....1,144,397	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.120

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/28/2014.	07/30/2044.	06/24/2015.	Sale.....	.....	..13,000,000	3.202 USD (USDLIBBBA 3M)	.....	.....	.....882,091	182,746	.....	.....	..(1,360,591)	.....	.....	.....882,091	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2014.	08/08/2024.	06/24/2015.	Sale.....	.....	..26,000,000	2.6025 USD (USDLIBBBA 3M)	.....	.....	.....546,738	291,319	.....	.....	..(787,572)	.....	.....	.....546,738	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/15/2014.	08/19/2044.	06/24/2015.	Sale.....	.....	..16,200,000	3.107 USD (USDLIBBBA 3M)	.....	.....	.....774,809	220,734	.....	.....	..(1,376,838)	.....	.....	.....774,809	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/22/2014.	08/27/2044.	06/24/2015.	Sale.....	.....	..10,000,000	3.1415 USD (USDLIBBBA 3M)	.....	.....	.....515,519	137,780	.....	.....	..(921,735)	.....	.....	.....515,519	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2014.	09/02/2024.	06/24/2015.	Sale.....	.....	..23,000,000	2.4915 USD (USDLIBBBA 3M)	.....	.....	.....224,572	245,650	.....	.....	..(467,394)	.....	.....	.....224,572	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/22/2014.	09/24/2024.	06/24/2015.	Sale.....	.....	..19,000,000	2.6895 USD (USDLIBBBA 3M)	.....	.....	.....518,877	220,293	.....	.....	..(714,232)	.....	.....	.....518,877	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2014.	09/26/2044.	06/24/2015.	Sale.....	.....	..13,000,000	3.2255 USD (USDLIBBBA 3M)	.....	.....	.....918,346	183,960	.....	.....	..(1,425,732)	.....	.....	.....918,346	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/26/2014.	09/30/2044.	06/24/2015.	Sale.....	.....	..16,000,000	3.196 USD (USDLIBBBA 3M)	.....	.....	.....1,036,341	223,965	.....	.....	..(1,658,487)	.....	.....	.....1,036,341	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/26/2014.	09/30/2044.	06/24/2015.	Sale.....	.....	..16,000,000	3.214 USD (USDLIBBBA 3M)	.....	.....	.....1,094,508	226,648	.....	.....	..(1,718,308)	.....	.....	.....1,094,508	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2014.	10/14/2024.	06/24/2015.	Sale.....	.....	..26,000,000	2.4385 USD (USDLIBBBA 3M)	.....	.....	.....160,134	270,269	.....	.....	..(394,492)	.....	.....	.....160,134	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2014.	10/14/2044.	06/24/2015.	Sale.....	.....	..14,000,000	3.034 USD (USDLIBBBA 3M)	.....	.....	.....433,532	185,362	.....	.....	..(979,264)	.....	.....	.....433,532	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2024.	06/24/2015.	Sale.....	.....	..25,000,000	2.162 USD (USDLIBBBA 3M)	.....	.....	.....(472,770)	226,961	.....	.....	.....236,480	.....	.....	.....(472,770)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/10/2011.	08/12/2021.	06/25/2015.	Sale.....	.....	..61,800,000	USDLIBBBA 3M (2.3723 USD)	.....	.....	.....(1,338,890)	(627,593)	.....	.....	.....1,453,622	.....	.....	.....(1,338,890)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/06/2011.	09/08/2021.	06/25/2015.	Sale.....	.....	..60,700,000	USDLIBBBA 3M (2.1622 USD)	.....	.....	.....(515,894)	(556,151)	.....	.....	.....607,141	.....	.....	.....(515,894)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2044.	06/25/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.4 USD)	.....	.....	.....41,526	(150,956)	.....	.....	.....1,451,253	.....	.....	.....41,526	.....	.....	005.....

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2044.	06/25/2015.	Sale.....	.....	...9,000,000	USDLIBBBA 3M (3.4 USD)	.....	.....	....(1,840,326)	(135,080)	.....	.....	.....	.....	.....	..(1,840,326)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2044.	06/25/2015.	Sale.....	.....	..24,000,000	USDLIBBBA 3M (3.315 USD)	.....	.....	....(1,862,453)	(351,880)	.....	.....	.....	.....	.....	..(1,862,453)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/26/2014.	11/28/2034.	06/25/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (2.9245 USD)	.....	.....	.....37,016	(153,770)	.....	.....	.....	.....	.....	.....37,016	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2015.	05/18/2045.	06/25/2015.	Sale.....	.....	..13,000,000	USDLIBBBA 3M (2.7935 USD)	.....	.....	.....403,627	(32,628)	.....	.....	.....	.....	.....	.....403,627	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/13/2012.	12/17/2022.	06/25/2015.	Sale.....	.....	..8,300,000	USDLIBBBA 3M (1.7772 USD)	.....	.....	.....250,918	(60,437)	.....	.....	.....	.....	.....	.....250,918	.....	.....	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.	06/25/2015.	Sale.....	.....	..26,800,000	4.1768 USD (USDLIBBBA 3M)	.....	.....	.....6,234,956	504,784	.....	.....	.....	.....	.....	..(7,476,172)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/05/2010.	05/07/2040.	06/25/2015.	Sale.....	.....	..17,000,000	4.1108 USD (USDLIBBBA 3M)	.....	.....	.....3,786,586	314,784	.....	.....	.....	.....	.....	..(4,586,341)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/04/2011.	04/06/2041.	06/25/2015.	Sale.....	.....	..9,900,000	5.254 USD (USDLIBBBA 3M)	.....	.....	.....2,517,004	189,862	.....	.....	.....	.....	.....	..(2,994,644)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/04/2011.	08/08/2026.	06/25/2015.	Sale.....	.....	..27,000,000	3.1577 USD (USDLIBBBA 3M)	.....	.....	.....1,628,563	376,306	.....	.....	.....	.....	.....	..(2,185,911)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2013.	06/05/2043.	06/25/2015.	Sale.....	.....	..10,000,000	3.2128 USD (USDLIBBBA 3M)	.....	.....	.....595,309	142,033	.....	.....	.....	.....	.....	..(1,055,655)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/12/2013.	08/14/2043.	06/25/2015.	Sale.....	.....	..15,000,000	3.5988 USD (USDLIBBBA 3M)	.....	.....	.....2,057,761	240,936	.....	.....	.....	.....	.....	..(2,759,521)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2044.	06/25/2015.	Sale.....	.....	...9,000,000	3.4 USD (USDLIBBBA 3M)	.....	.....	.....1,776,837	135,860	.....	.....	.....	.....	.....	..(1,306,127)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/01/2014.	05/06/2044.	06/25/2015.	Sale.....	.....	..10,000,000	3.4 USD (USDLIBBBA 3M)	.....	.....	.....(41,526)	150,956	.....	.....	.....	.....	.....	..(1,451,253)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2014.	06/05/2044.	06/25/2015.	Sale.....	.....	..10,000,000	3.3875 USD (USDLIBBBA 3M)	.....	.....	.....885,807	150,429	.....	.....	.....	.....	.....	..(1,427,577)	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.122

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2014.	10/14/2044.	06/25/2015.	Sale.....		..32,000,000	3.013 USD (USDLIBBBA 3M)			527,980	422,906			..(2,098,635)			527,980			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2014.	10/14/2044.	06/25/2015.	Sale.....		..8,000,000	3.013 USD (USDLIBBBA 3M)			(42,498)	105,726			(524,659)			(42,498)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/26/2014.	11/28/2044.	06/25/2015.	Sale.....		..16,000,000	2.925 USD (USDLIBBBA 3M)			(101,838)	103,119			(379,511)			(101,838)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/26/2014.	11/28/2044.	06/25/2015.	Sale.....		..26,000,000	2.925 USD (USDLIBBBA 3M)			(24,675)	166,616			(616,706)			(24,675)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2015.	01/06/2045.	06/25/2015.	Sale.....		..12,000,000	2.6385 USD (USDLIBBBA 3M)			(786,603)	132,963						(786,603)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2015.	05/18/2045.	06/25/2015.	Sale.....		..11,000,000	2.7925 USD (USDLIBBBA 3M)			(380,933)	27,597						(380,933)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2013.	06/05/2033.	06/26/2015.	Sale.....		..21,000,000	USDLIBBBA 3M (3.0172 USD)			(649,460)	(280,128)			...1,334,317			(649,460)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2013.	06/27/2028.	06/26/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.2482 USD)			(1,508,734)	(317,397)			...2,032,611			(1,508,734)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/26/2013.	06/28/2028.	06/26/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.2512 USD)			(1,256,963)	(259,774)			...1,669,565			(1,256,963)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/26/2013.	06/28/2033.	06/26/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.4142 USD)			(1,618,378)	(273,955)			...2,211,749			(1,618,378)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/29/2013.	07/31/2028.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.2982 USD)			(1,515,935)	(293,695)			...1,969,217			(1,515,935)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/29/2013.	07/31/2033.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.4972 USD)			(2,035,498)	(312,932)			...2,713,607			(2,035,498)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/14/2013.	08/16/2033.	06/26/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (3.5882 USD)			(2,875,138)	(402,647)			...3,731,345			(2,875,138)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2013.	08/21/2033.	06/26/2015.	Sale.....		..35,000,000	USDLIBBBA 3M (3.7072 USD)			(4,620,159)	(583,576)			...5,852,578			(4,620,159)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2033.	06/26/2015.	Sale.....		..59,400,000	USDLIBBBA 3M (3.3982 USD)			(5,057,630)	(901,145)			...7,191,269			(5,057,630)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2033.	06/26/2015.	Sale.....		..59,400,000	USDLIBBBA 3M (3.3922 USD)			(5,004,649)	(899,423)			...7,137,263			..(5,004,649)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2033.	06/26/2015.	Sale.....		..59,400,000	USDLIBBBA 3M (3.3842 USD)			(4,934,006)	(897,126)			...7,065,254			..(4,934,006)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2033.	06/26/2015.	Sale.....		..59,000,000	USDLIBBBA 3M (3.4532 USD)			(5,504,697)	(911,321)			...7,635,799			..(5,504,697)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2033.	06/26/2015.	Sale.....		..59,000,000	USDLIBBBA 3M (3.4392 USD)			(5,381,864)	(907,328)			...7,510,591			..(5,381,864)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2033.	06/26/2015.	Sale.....		..59,000,000	USDLIBBBA 3M (3.4332 USD)			(5,412,869)	(905,617)			...7,456,931			..(5,412,869)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2033.	06/26/2015.	Sale.....		..59,000,000	USDLIBBBA 3M (3.3992 USD)			(5,049,972)	(895,922)			...7,152,854			..(5,049,972)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2033.	06/26/2015.	Sale.....		..55,500,000	USDLIBBBA 3M (3.4312 USD)			(5,014,517)	(851,358)			...6,997,745			..(5,014,517)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/07/2013.	11/12/2028.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.277 USD)			(1,094,918)	(218,791)			...1,441,357			..(1,094,918)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/07/2014.	01/09/2029.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.525 USD)			(1,537,329)	(236,556)			...1,892,049			..(1,537,329)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/07/2014.	01/09/2034.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.728 USD)			(2,090,573)	(251,273)			...2,577,811			..(2,090,573)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/10/2014.	01/14/2029.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.462 USD)			(1,426,143)	(231,930)			...1,779,033			..(1,426,143)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/10/2014.	01/14/2034.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.661 USD)			(1,939,828)	(246,357)			...2,425,628			..(1,939,828)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/13/2014.	01/15/2029.	06/26/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.397 USD)			(1,555,396)	(272,730)			...1,993,958			..(1,555,396)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/13/2014.	01/15/2034.	06/26/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (3.602 USD)			(1,895,122)	(258,280)			...2,443,171			..(1,895,122)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/21/2014.	01/23/2029.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.405 USD)			(1,324,780)	(227,830)			...1,676,493			..(1,324,780)			005.....

SCHEDULE DB - PART A - SECTION 2

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

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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	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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/23/2014.	01/27/2029.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.367 USD)			(1,664,804)	(300,218)			...2,144,200			..(1,664,804)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/23/2014.	01/27/2034.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.559 USD)			(2,205,800)	(318,778)			...2,923,940			..(2,205,800)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2029.	06/26/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (3.332 USD)			(1,931,951)	(371,002)			...2,574,773			..(1,931,951)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2029.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.336 USD)			(1,591,654)	(297,189)			...2,069,479			..(1,591,654)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2034.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.531 USD)			(2,121,802)	(316,039)			...2,838,932			..(2,121,802)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/31/2014.	02/04/2029.	06/26/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.263 USD)			(1,266,992)	(261,483)			...1,702,227			..(1,266,992)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/31/2014.	02/04/2034.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.458 USD)			(1,899,792)	(309,386)			...2,614,103			..(1,899,792)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2029.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.229 USD)			(1,336,296)	(287,108)			...1,809,287			..(1,336,296)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2034.	06/26/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.431 USD)			(1,659,565)	(275,971)			...2,278,373			..(1,659,565)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2029.	06/26/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (3.209 USD)			(1,037,917)	(228,263)			...1,413,208			..(1,037,917)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2029.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.219 USD)			(990,231)	(214,722)			...1,343,100			(990,231)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2034.	06/26/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (3.412 USD)			(1,434,283)	(243,962)			...1,984,896			..(1,434,283)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2034.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.417 USD)			(1,365,082)	(229,077)			...1,872,361			..(1,365,082)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/12/2014.	03/14/2029.	06/26/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (3.32 USD)			(1,455,425)	(280,985)			...1,935,496			..(1,455,425)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/12/2014.	03/14/2034.	06/26/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (3.517 USD)			(1,687,116)	(251,854)			...2,244,357			..(1,687,116)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/13/2014.	03/17/2029.	06/26/2015.	Sale.....		..32,000,000	USDLIBBBA 3M (3.2525 USD)			(2,147,996)	(462,733)			...2,997,140			..(2,147,996)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/13/2014.	03/17/2034.	06/26/2015.	Sale.....		..25,000,000	USDLIBBBA 3M (3.4515 USD)			(2,363,191)	(385,556)			...3,255,233			..(2,363,191)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/14/2014.	03/18/2029.	06/26/2015.	Sale.....		..29,000,000	USDLIBBBA 3M (3.229 USD)			(1,876,880)	(416,110)			...2,633,588			..(1,876,880)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/14/2014.	03/18/2034.	06/26/2015.	Sale.....		..24,000,000	USDLIBBBA 3M (3.4285 USD)			(2,196,022)	(367,509)			...3,040,914			..(2,196,022)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/19/2014.	03/21/2029.	06/26/2015.	Sale.....		..21,000,000	USDLIBBBA 3M (3.2725 USD)			(1,477,371)	(305,949)			...2,018,288			..(1,477,371)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2029.	06/26/2015.	Sale.....		..21,000,000	USDLIBBBA 3M (3.235 USD)			(1,396,644)	(301,293)			...1,922,942			..(1,396,644)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2029.	06/26/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (3.207 USD)			(1,041,137)	(227,391)			...1,410,483			..(1,041,137)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2034.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.406 USD)			(1,751,258)	(303,475)			...2,465,033			..(1,751,258)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2029.	06/26/2015.	Sale.....		..21,000,000	USDLIBBBA 3M (3.257 USD)			(1,446,597)	(303,976)			...1,978,190			..(1,446,597)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2034.	06/26/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (3.441 USD)			(1,781,149)	(291,923)			...2,445,100			..(1,781,149)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2034.	06/26/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.427 USD)			(1,655,222)	(275,341)			...2,277,554			..(1,655,222)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2034.	06/26/2015.	Sale.....		..28,000,000	USDLIBBBA 3M (3.3625 USD)			(2,282,589)	(419,577)			...3,265,465			..(2,282,589)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2029.	06/26/2015.	Sale.....		..13,000,000	USDLIBBBA 3M (3.16 USD)			(752,777)	(182,249)			...1,073,027			(752,777)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2034.	06/26/2015.	Sale.....		..17,000,000	USDLIBBBA 3M (3.2235 USD)			(1,037,040)	(243,834)			...1,619,504			..(1,037,040)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/20/2014.	05/22/2034.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.232 USD)			(945,016)	(215,572)			...1,449,241			(945,016)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/22/2014.	05/27/2034.	06/26/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.255 USD)	.....	.....	.....(996,847)	(217,279)	.....	.....	.....1,503,115	.....	.....	.....(996,847)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2014.	06/05/2034.	06/26/2015.	Sale.....	.....	..27,000,000	USDLIBBBA 3M (3.269 USD)	.....	.....	.....(1,811,702)	(393,124)	.....	.....	.....2,763,687	.....	.....	.....(1,811,702)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/04/2014.	06/06/2034.	06/26/2015.	Sale.....	.....	..14,000,000	USDLIBBBA 3M (3.3175 USD)	.....	.....	.....(1,067,484)	(207,147)	.....	.....	.....1,538,483	.....	.....	.....(1,067,484)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/24/2014.	06/26/2029.	06/26/2015.	Sale.....	.....	..13,000,000	USDLIBBBA 3M (3.074 USD)	.....	.....	.....(436,193)	(176,576)	.....	.....	.....933,219	.....	.....	.....(436,193)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2014.	06/27/2029.	06/26/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (3.032 USD)	.....	.....	.....(860,483)	(267,643)	.....	.....	.....1,332,146	.....	.....	.....(860,483)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/25/2014.	06/27/2034.	06/26/2015.	Sale.....	.....	..19,000,000	USDLIBBBA 3M (3.211 USD)	.....	.....	.....(1,117,006)	(270,699)	.....	.....	.....1,775,019	.....	.....	.....(1,117,006)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2014.	07/01/2034.	06/26/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (3.219 USD)	.....	.....	.....(1,180,285)	(285,475)	.....	.....	.....1,893,436	.....	.....	.....(1,180,285)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/02/2014.	07/07/2034.	06/26/2015.	Sale.....	.....	..35,000,000	USDLIBBBA 3M (3.2885 USD)	.....	.....	.....(2,453,679)	(511,968)	.....	.....	.....3,693,210	.....	.....	.....(2,453,679)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/15/2014.	07/17/2034.	06/26/2015.	Sale.....	.....	..22,000,000	USDLIBBBA 3M (3.221 USD)	.....	.....	.....(1,301,802)	(314,640)	.....	.....	.....2,090,717	.....	.....	.....(1,301,802)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/31/2014.	08/04/2034.	06/26/2015.	Sale.....	.....	..46,000,000	USDLIBBBA 3M (3.197 USD)	.....	.....	.....(2,514,709)	(653,560)	.....	.....	.....4,196,701	.....	.....	.....(2,514,709)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/13/2014.	08/15/2034.	06/26/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.1095 USD)	.....	.....	.....(658,799)	(206,894)	.....	.....	.....1,164,635	.....	.....	.....(658,799)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2014.	08/21/2034.	06/26/2015.	Sale.....	.....	..19,000,000	USDLIBBBA 3M (3.0625 USD)	.....	.....	.....(682,158)	(257,594)	.....	.....	.....1,335,928	.....	.....	.....(682,158)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/04/2014.	09/08/2034.	06/26/2015.	Sale.....	.....	..27,000,000	USDLIBBBA 3M (3.0545 USD)	.....	.....	.....(906,752)	(365,239)	.....	.....	.....1,865,083	.....	.....	.....(906,752)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/12/2014.	09/16/2034.	06/26/2015.	Sale.....	.....	..42,000,000	USDLIBBBA 3M (3.2175 USD)	.....	.....	.....(2,454,934)	(600,139)	.....	.....	.....3,974,940	.....	.....	.....(2,454,934)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/17/2014.	09/19/2029.	06/26/2015.	Sale.....	.....	..14,000,000	USDLIBBBA 3M (3.0675 USD)	.....	.....	.....(649,805)	(189,917)	.....	.....	.....992,648	.....	.....	.....(649,805)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/17/2014.	09/19/2034.	06/26/2015.	Sale.....	.....	..18,000,000	USDLIBBBA 3M (3.2265 USD)	.....	.....	.....(1,089,916)	(258,012)	.....	.....	.....1,728,903	.....	.....	.....(1,089,916)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2014.	10/14/2034.	06/26/2015.	Sale.....	.....	..18,000,000	USDLIBBBA 3M (2.9045 USD)	.....	.....	.....(202,206)	(229,813)	.....	.....	.....818,754	.....	.....	.....(202,206)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/23/2014.	10/27/2034.	06/26/2015.	Sale.....	.....	..13,000,000	USDLIBBBA 3M (2.9195 USD)	.....	.....	.....(205,708)	(167,024)	.....	.....	.....621,554	.....	.....	.....(205,708)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/24/2014.	10/28/2034.	06/26/2015.	Sale.....	.....	..13,000,000	USDLIBBBA 3M (2.9115 USD)	.....	.....	.....(189,250)	(166,500)	.....	.....	.....605,214	.....	.....	.....(189,250)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2014.	10/31/2034.	06/26/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (2.935 USD)	.....	.....	.....(316,193)	(258,586)	.....	.....	.....1,013,225	.....	.....	.....(316,193)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2011.	12/21/2026.	06/26/2015.	Sale.....	.....	..43,400,000	2.3648 USD (USDLIBBBA 3M)	.....	.....	.....(991,974)	441,889	.....	.....	.....103,021	.....	.....	.....(991,974)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2011.	12/21/2031.	06/26/2015.	Sale.....	.....	..34,400,000	2.4748 USD (USDLIBBBA 3M)	.....	.....	.....(1,455,207)	368,542	.....	.....	.....413,476	.....	.....	.....(1,455,207)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2012.	04/13/2032.	06/26/2015.	Sale.....	.....	..59,200,000	2.7588 USD (USDLIBBBA 3M)	.....	.....	.....(255,423)	714,002	.....	.....	.....(1,605,534)	.....	.....	.....(255,423)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2033.	06/26/2015.	Sale.....	.....	..50,000,000	3.5638 USD (USDLIBBBA 3M)	.....	.....	.....5,486,247	763,720	.....	.....	.....(7,295,895)	.....	.....	.....5,486,247	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2013.	09/26/2033.	06/26/2015.	Sale.....	.....	..59,000,000	3.5388 USD (USDLIBBBA 3M)	.....	.....	.....6,255,340	933,927	.....	.....	.....(8,387,131)	.....	.....	.....6,255,340	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2028.	06/26/2015.	Sale.....	.....	..29,800,000	3.1808 USD (USDLIBBBA 3M)	.....	.....	.....1,768,512	420,696	.....	.....	.....(2,532,765)	.....	.....	.....1,768,512	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2028.	06/26/2015.	Sale.....	.....	..29,600,000	3.1518 USD (USDLIBBBA 3M)	.....	.....	.....1,654,758	413,804	.....	.....	.....(2,401,054)	.....	.....	.....1,654,758	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2028.	06/26/2015.	Sale.....	.....	..29,600,000	3.1648 USD (USDLIBBBA 3M)	.....	.....	.....1,699,380	415,664	.....	.....	.....(2,446,863)	.....	.....	.....1,699,380	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2028.	06/26/2015.	Sale.....	.....	..29,600,000	3.1658 USD (USDLIBBBA 3M)	.....	.....	.....1,702,813	415,807	.....	.....	.....(2,450,387)	.....	.....	.....1,702,813	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2028.	06/26/2015.	Sale.....	.....	..29,600,000	3.2118 USD (USDLIBBBA 3M)	.....	.....	.....1,859,549	422,669	.....	.....	.....(2,612,801)	.....	.....	.....1,859,549	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.128

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2028.	06/26/2015.	Sale.....	.....	..31,500,000	3.1718 USD (USDLIBBBA 3M)	.....	.....	.....1,822,541	443,709	.....	.....	..(2,630,394)	.....	.....	....1,822,541	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2028.	06/26/2015.	Sale.....	.....	..31,500,000	3.2108 USD (USDLIBBBA 3M)	.....	.....	.....1,965,104	449,647	.....	.....	..(2,776,761)	.....	.....	....1,965,104	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2028.	06/26/2015.	Sale.....	.....	..31,500,000	3.2168 USD (USDLIBBBA 3M)	.....	.....	.....1,987,036	450,561	.....	.....	..(2,799,279)	.....	.....	....1,987,036	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2028.	06/26/2015.	Sale.....	.....	..31,500,000	3.2268 USD (USDLIBBBA 3M)	.....	.....	.....2,008,496	452,083	.....	.....	..(2,836,810)	.....	.....	....2,008,496	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/05/2013.	11/07/2028.	06/26/2015.	Sale.....	.....	..15,000,000	3.32 USD (USDLIBBBA 3M)	.....	.....	.....1,151,661	222,016	.....	.....	..(1,517,708)	.....	.....	....1,151,661	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/06/2013.	11/08/2028.	06/26/2015.	Sale.....	.....	..20,000,000	3.318 USD (USDLIBBBA 3M)	.....	.....	.....1,520,932	295,842	.....	.....	..(2,019,041)	.....	.....	....1,520,932	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/06/2013.	11/08/2033.	06/26/2015.	Sale.....	.....	..20,000,000	3.545 USD (USDLIBBBA 3M)	.....	.....	.....2,177,750	317,785	.....	.....	..(2,867,807)	.....	.....	....2,177,750	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2033.	06/26/2015.	Sale.....	.....	....8,000,000	3.626 USD (USDLIBBBA 3M)	.....	.....	.....981,232	130,183	.....	.....	..(1,245,925)	.....	.....	....981,232	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/12/2013.	11/14/2028.	06/26/2015.	Sale.....	.....	..20,000,000	3.412 USD (USDLIBBBA 3M)	.....	.....	.....1,727,108	305,037	.....	.....	..(2,244,286)	.....	.....	....1,727,108	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/21/2013.	11/25/2028.	06/26/2015.	Sale.....	.....	..20,000,000	3.407 USD (USDLIBBBA 3M)	.....	.....	.....1,714,326	304,448	.....	.....	..(2,234,283)	.....	.....	....1,714,326	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/25/2013.	11/27/2033.	06/26/2015.	Sale.....	.....	....8,100,000	3.566 USD (USDLIBBBA 3M)	.....	.....	.....920,614	129,506	.....	.....	..(1,189,071)	.....	.....	....920,614	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/02/2013.	12/04/2028.	06/26/2015.	Sale.....	.....	..18,800,000	3.416 USD (USDLIBBBA 3M)	.....	.....	.....1,640,842	287,211	.....	.....	..(2,121,635)	.....	.....	....1,640,842	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/06/2013.	12/10/2028.	06/26/2015.	Sale.....	.....	..17,000,000	3.471 USD (USDLIBBBA 3M)	.....	.....	.....1,596,128	264,077	.....	.....	..(2,031,606)	.....	.....	....1,596,128	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2013.	12/23/2028.	06/26/2015.	Sale.....	.....	..30,000,000	3.492 USD (USDLIBBBA 3M)	.....	.....	.....2,844,598	468,572	.....	.....	..(3,664,260)	.....	.....	....2,844,598	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2013.	12/23/2033.	06/26/2015.	Sale.....	.....	..20,000,000	3.69 USD (USDLIBBBA 3M)	.....	.....	.....2,608,381	331,522	.....	.....	..(3,318,858)	.....	.....	....2,608,381	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.129

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/24/2013.	12/30/2028.	06/26/2015.	Sale.....	.....	..30,000,000	3.525 USD (USDLIBBBA 3M)	.....	.....	.....2,982,970	472,512	.....	.....	..(3,786,768)	.....	.....	.....2,982,970	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/24/2013.	12/30/2033.	06/26/2015.	Sale.....	.....	..20,000,000	3.719 USD (USDLIBBBA 3M)	.....	.....	.....2,712,425	333,761	.....	.....	..(3,412,428)	.....	.....	.....2,712,425	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/26/2013.	12/30/2028.	06/26/2015.	Sale.....	.....	..20,000,000	3.548 USD (USDLIBBBA 3M)	.....	.....	.....2,056,129	317,231	.....	.....	..(2,579,806)	.....	.....	.....2,056,129	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/26/2013.	12/30/2033.	06/26/2015.	Sale.....	.....	..15,000,000	3.743 USD (USDLIBBBA 3M)	.....	.....	.....2,084,811	252,061	.....	.....	..(2,614,245)	.....	.....	.....2,084,811	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2034.	06/26/2015.	Sale.....	.....	..17,700,000	3.763 USD (USDLIBBBA 3M)	.....	.....	.....2,496,511	299,404	.....	.....	..(3,135,808)	.....	.....	.....2,496,511	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2029.	06/26/2015.	Sale.....	.....	..18,000,000	3.324 USD (USDLIBBBA 3M)	.....	.....	.....1,378,309	266,780	.....	.....	..(1,835,885)	.....	.....	.....1,378,309	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2034.	06/26/2015.	Sale.....	.....	..15,000,000	3.53 USD (USDLIBBBA 3M)	.....	.....	.....1,598,633	237,252	.....	.....	..(2,126,758)	.....	.....	.....1,598,633	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/07/2014.	02/11/2029.	06/26/2015.	Sale.....	.....	..12,000,000	3.309 USD (USDLIBBBA 3M)	.....	.....	.....917,120	176,881	.....	.....	..(1,202,135)	.....	.....	.....917,120	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/07/2014.	02/11/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.518 USD (USDLIBBBA 3M)	.....	.....	.....1,073,846	157,502	.....	.....	..(1,399,698)	.....	.....	.....1,073,846	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/10/2014.	02/12/2029.	06/26/2015.	Sale.....	.....	..20,000,000	3.302 USD (USDLIBBBA 3M)	.....	.....	.....1,467,779	294,138	.....	.....	..(1,986,715)	.....	.....	.....1,467,779	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/10/2014.	02/12/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.51 USD (USDLIBBBA 3M)	.....	.....	.....1,061,729	157,122	.....	.....	..(1,387,484)	.....	.....	.....1,061,729	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/11/2014.	02/13/2029.	06/26/2015.	Sale.....	.....	..34,000,000	3.34 USD (USDLIBBBA 3M)	.....	.....	.....2,607,333	506,470	.....	.....	..(3,533,974)	.....	.....	.....2,607,333	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/14/2014.	02/18/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.542 USD (USDLIBBBA 3M)	.....	.....	.....1,116,209	158,855	.....	.....	..(1,437,425)	.....	.....	.....1,116,209	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/21/2014.	02/25/2029.	06/26/2015.	Sale.....	.....	..12,000,000	3.341 USD (USDLIBBBA 3M)	.....	.....	.....961,159	178,841	.....	.....	..(1,249,813)	.....	.....	.....961,159	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2029.	06/26/2015.	Sale.....	.....	..12,000,000	3.253 USD (USDLIBBBA 3M)	.....	.....	.....836,393	173,813	.....	.....	..(1,124,141)	.....	.....	.....836,393	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2029.	06/26/2015.	Sale.....	.....	..20,000,000	3.271 USD (USDLIBBBA 3M)	.....	.....	.....1,392,588	291,429	.....	.....	..(1,917,297)	.....	.....	.....1,392,588	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2034.	06/26/2015.	Sale.....	.....	..8,000,000	3.454 USD (USDLIBBBA 3M)	.....	.....	.....772,508	123,532	.....	.....	..(1,040,425)	.....	.....	.....772,508	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2034.	06/26/2015.	Sale.....	.....	..15,000,000	3.47 USD (USDLIBBBA 3M)	.....	.....	.....1,462,811	232,999	.....	.....	..(1,994,577)	.....	.....	.....1,462,811	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/05/2014.	03/07/2029.	06/26/2015.	Sale.....	.....	..17,000,000	3.267 USD (USDLIBBBA 3M)	.....	.....	.....1,189,065	247,426	.....	.....	..(1,621,605)	.....	.....	.....1,189,065	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/05/2014.	03/07/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.468 USD (USDLIBBBA 3M)	.....	.....	.....998,205	155,260	.....	.....	..(1,326,776)	.....	.....	.....998,205	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/18/2014.	03/20/2029.	06/26/2015.	Sale.....	.....	..23,000,000	3.279 USD (USDLIBBBA 3M)	.....	.....	.....1,610,659	335,430	.....	.....	..(2,228,484)	.....	.....	.....1,610,659	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2029.	06/26/2015.	Sale.....	.....	..16,000,000	3.3225 USD (USDLIBBBA 3M)	.....	.....	.....1,244,050	236,608	.....	.....	..(1,635,088)	.....	.....	.....1,244,050	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2034.	06/26/2015.	Sale.....	.....	..16,000,000	3.52 USD (USDLIBBBA 3M)	.....	.....	.....1,669,469	251,882	.....	.....	..(2,252,515)	.....	.....	.....1,669,469	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/31/2014.	04/02/2029.	06/26/2015.	Sale.....	.....	..33,000,000	3.27 USD (USDLIBBBA 3M)	.....	.....	.....2,267,624	479,448	.....	.....	..(3,160,299)	.....	.....	.....2,267,624	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/31/2014.	04/02/2034.	06/26/2015.	Sale.....	.....	..23,000,000	3.4385 USD (USDLIBBBA 3M)	.....	.....	.....2,126,509	352,892	.....	.....	..(2,949,765)	.....	.....	.....2,126,509	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/01/2014.	04/03/2029.	06/26/2015.	Sale.....	.....	..16,000,000	3.3015 USD (USDLIBBBA 3M)	.....	.....	.....1,212,223	234,945	.....	.....	..(1,593,699)	.....	.....	.....1,212,223	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2029.	06/26/2015.	Sale.....	.....	..14,000,000	3.1975 USD (USDLIBBBA 3M)	.....	.....	.....869,943	198,600	.....	.....	..(1,217,347)	.....	.....	.....869,943	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2029.	06/26/2015.	Sale.....	.....	..19,000,000	3.239 USD (USDLIBBBA 3M)	.....	.....	.....1,256,026	273,340	.....	.....	..(1,748,603)	.....	.....	.....1,256,026	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2034.	06/26/2015.	Sale.....	.....	..11,000,000	3.3665 USD (USDLIBBBA 3M)	.....	.....	.....918,422	165,028	.....	.....	..(1,289,917)	.....	.....	.....918,422	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/17/2014.	04/23/2034.	06/26/2015.	Sale.....	.....	..14,000,000	3.406 USD (USDLIBBBA 3M)	.....	.....	.....1,245,064	212,779	.....	.....	..(1,727,100)	.....	.....	....1,245,064	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/22/2014.	04/24/2029.	06/26/2015.	Sale.....	.....	..23,000,000	3.251 USD (USDLIBBBA 3M)	.....	.....	.....1,541,703	332,294	.....	.....	..(2,150,432)	.....	.....	....1,541,703	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/22/2014.	04/24/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.422 USD (USDLIBBBA 3M)	.....	.....	.....932,424	152,741	.....	.....	..(1,258,287)	.....	.....	....932,424	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2014.	05/19/2034.	06/26/2015.	Sale.....	.....	..14,000,000	3.18 USD (USDLIBBBA 3M)	.....	.....	.....765,237	197,899	.....	.....	..(1,239,672)	.....	.....	....765,237	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/27/2014.	05/29/2029.	06/26/2015.	Sale.....	.....	..22,000,000	3.051 USD (USDLIBBBA 3M)	.....	.....	.....940,829	297,030	.....	.....	..(1,520,516)	.....	.....	....940,829	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2014.	05/30/2029.	06/26/2015.	Sale.....	.....	..12,000,000	2.971 USD (USDLIBBBA 3M)	.....	.....	.....407,605	157,376	.....	.....	..(710,407)	.....	.....	....407,605	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2014.	05/30/2034.	06/26/2015.	Sale.....	.....	..30,000,000	3.1535 USD (USDLIBBBA 3M)	.....	.....	.....1,428,451	419,903	.....	.....	..(2,534,877)	.....	.....	....1,428,451	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/29/2014.	06/02/2034.	06/26/2015.	Sale.....	.....	..15,000,000	3.1225 USD (USDLIBBBA 3M)	.....	.....	.....670,499	207,794	.....	.....	..(1,194,494)	.....	.....	....670,499	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2014.	06/09/2029.	06/26/2015.	Sale.....	.....	..27,000,000	3.1285 USD (USDLIBBBA 3M)	.....	.....	.....1,400,315	374,868	.....	.....	..(2,120,713)	.....	.....	....1,400,315	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/10/2014.	06/12/2034.	06/26/2015.	Sale.....	.....	..8,000,000	3.336 USD (USDLIBBBA 3M)	.....	.....	.....632,479	118,956	.....	.....	..(902,395)	.....	.....	....632,479	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/20/2014.	06/24/2029.	06/26/2015.	Sale.....	.....	..24,000,000	3.134 USD (USDLIBBBA 3M)	.....	.....	.....1,267,799	333,047	.....	.....	..(1,901,114)	.....	.....	....1,267,799	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/07/2014.	07/09/2029.	06/26/2015.	Sale.....	.....	..27,000,000	3.1155 USD (USDLIBBBA 3M)	.....	.....	.....1,366,793	372,360	.....	.....	..(2,077,422)	.....	.....	....1,366,793	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/07/2014.	07/09/2034.	06/26/2015.	Sale.....	.....	..29,000,000	3.291 USD (USDLIBBBA 3M)	.....	.....	.....2,009,815	424,542	.....	.....	..(3,071,587)	.....	.....	....2,009,815	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2014.	07/21/2034.	06/26/2015.	Sale.....	.....	..14,000,000	3.14 USD (USDLIBBBA 3M)	.....	.....	.....679,262	194,737	.....	.....	..(1,153,917)	.....	.....	....679,262	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/23/2014.	07/25/2034.	06/26/2015.	Sale.....	.....	..14,000,000	3.108 USD (USDLIBBBA 3M)	.....	.....	.....609,795	192,618	.....	.....	..(1,084,115)	.....	.....	....609,795	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

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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	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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2014.	08/08/2034.	06/26/2015.	Sale.....		..17,000,000	3.124 USD (USDLIBBBA 3M)			750,574	235,525	.....		..(1,357,755)			750,574			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/18/2014.	08/20/2034.	06/26/2015.	Sale.....		..44,000,000	3.0365 USD (USDLIBBBA 3M)			1,288,795	591,102	.....		..(2,914,564)			1,288,795			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2014.	09/02/2034.	06/26/2015.	Sale.....		..20,000,000	2.958 USD (USDLIBBBA 3M)			383,584	261,157	.....		..(1,079,036)			383,584			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/22/2014.	09/24/2029.	06/26/2015.	Sale.....		..16,000,000	3.016 USD (USDLIBBBA 3M)			637,570	212,906	.....		..(1,030,770)			637,570			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2014.	09/26/2034.	06/26/2015.	Sale.....		..16,000,000	3.1205 USD (USDLIBBBA 3M)			708,847	220,920	.....		..(1,270,387)			708,847			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/29/2014.	10/01/2034.	06/26/2015.	Sale.....		...8,000,000	3.0585 USD (USDLIBBBA 3M)			292,559	107,984	.....		..(557,401)			292,559			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2014.	10/10/2034.	06/26/2015.	Sale.....		..14,000,000	2.946 USD (USDLIBBBA 3M)			255,011	181,723	.....		..(728,106)			255,011			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2029.	06/26/2015.	Sale.....		..23,000,000	2.4995 USD (USDLIBBBA 3M)			(592,185)	248,735	.....		.....12,143			(592,185)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2034.	06/26/2015.	Sale.....		..68,000,000	2.685 USD (USDLIBBBA 3M)			(1,705,275)	796,359	.....		..(745,380)			(1,705,275)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2034.	06/26/2015.	Sale.....		..11,000,000	2.8555 USD (USDLIBBBA 3M)			68,610	137,881	.....		..(415,288)			68,610			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2014.	11/04/2029.	06/26/2015.	Sale.....		..21,000,000	2.791 USD (USDLIBBBA 3M)			201,508	257,155	.....		..(754,228)			201,508			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/26/2014.	11/28/2034.	06/26/2015.	Sale.....		...9,000,000	2.8145 USD (USDLIBBBA 3M)			(30,068)	111,202	.....		..(281,519)			(30,068)			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.	06/26/2015.	Sale.....		..16,800,000	USDLIBBBA 3M (2.5222 USD)			168,053	(183,733)	.....		.....159,244			168,053			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.	06/26/2015.	Sale.....		..18,200,000	USDLIBBBA 3M (2.6352 USD)			(37,436)	(209,033)	.....		.....402,491			(37,436)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2013.	04/29/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.4342 USD)			217,941	(105,111)	.....		.....(16,242)			217,941			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/03/2013.	05/08/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.4332 USD)			222,148	(105,155)			(20,096)			222,148			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/06/2013.	05/08/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.4662 USD)			184,960	(106,750)			18,070			184,960			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/07/2013.	05/09/2028.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.5072 USD)			199,903	(163,070)			98,113			199,903			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/10/2013.	05/14/2028.	06/26/2015.	Sale.....		..19,200,000	USDLIBBBA 3M (2.5912 USD)			94,502	(216,665)			311,342			94,502			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/13/2013.	05/15/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.6252 USD)			7,192	(114,522)			201,605			7,192			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2013.	05/16/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.6562 USD)			(27,468)	(116,012)			237,401			(27,468)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2013.	05/17/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.6572 USD)			(28,480)	(116,060)			238,474			(28,480)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/21/2013.	05/23/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.6762 USD)			(48,693)	(116,888)			260,088			(48,693)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/22/2013.	05/24/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.7092 USD)			(81,291)	(118,463)			298,295			(81,291)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/28/2013.	05/30/2028.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (2.7432 USD)			(193,903)	(180,205)			506,293			(193,903)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/07/2013.	06/11/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.8552 USD)			(242,833)	(125,500)			466,504			(242,833)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/07/2013.	06/11/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.8322 USD)			(216,762)	(124,388)			439,749			(216,762)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/19/2013.	06/21/2028.	06/26/2015.	Sale.....		..19,500,000	USDLIBBBA 3M (3.0112 USD)			(812,420)	(259,468)			1,263,343			(812,420)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/27/2013.	07/01/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.1652 USD)			(600,216)	(140,186)			828,308			(600,216)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/05/2013.	07/09/2028.	06/26/2015.	Sale.....		..40,000,000	USDLIBBBA 3M (3.4082 USD)			(3,435,133)	(608,234)			4,445,629			(3,435,133)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/10/2013.	07/12/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.3702 USD)	.....	.....	.....(831,607)	(150,203)	.....	.....	.....1,067,084	.....	.....	.....(831,607)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/23/2013.	07/25/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.2392 USD)	.....	.....	.....(681,184)	(143,926)	.....	.....	.....914,171	.....	.....	.....(681,184)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/24/2013.	07/26/2028.	06/26/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (3.2852 USD)	.....	.....	.....(1,803,526)	(365,373)	.....	.....	.....2,420,344	.....	.....	.....(1,803,526)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/31/2013.	08/02/2028.	06/26/2015.	Sale.....	.....	..11,000,000	USDLIBBBA 3M (3.3832 USD)	.....	.....	.....(932,256)	(166,101)	.....	.....	.....1,190,541	.....	.....	.....(932,256)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2013.	08/05/2028.	06/26/2015.	Sale.....	.....	..13,700,000	USDLIBBBA 3M (3.3992 USD)	.....	.....	.....(1,196,437)	(207,939)	.....	.....	.....1,508,892	.....	.....	.....(1,196,437)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2013.	08/08/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.3712 USD)	.....	.....	.....(830,388)	(150,492)	.....	.....	.....1,068,698	.....	.....	.....(830,388)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/13/2013.	08/15/2028.	06/26/2015.	Sale.....	.....	..20,800,000	USDLIBBBA 3M (3.3862 USD)	.....	.....	.....(1,747,068)	(314,711)	.....	.....	.....2,260,959	.....	.....	.....(1,747,068)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/14/2013.	08/16/2028.	06/26/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.3822 USD)	.....	.....	.....(1,277,187)	(226,653)	.....	.....	.....1,623,506	.....	.....	.....(1,277,187)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2013.	08/21/2028.	06/26/2015.	Sale.....	.....	..10,700,000	USDLIBBBA 3M (3.5602 USD)	.....	.....	.....(1,119,720)	(170,805)	.....	.....	.....1,382,648	.....	.....	.....(1,119,720)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/22/2013.	08/27/2028.	06/26/2015.	Sale.....	.....	...9,100,000	USDLIBBBA 3M (3.5582 USD)	.....	.....	.....(954,143)	(145,152)	.....	.....	.....1,174,458	.....	.....	.....(954,143)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/03/2013.	09/05/2028.	06/26/2015.	Sale.....	.....	..14,700,000	USDLIBBBA 3M (3.5322 USD)	.....	.....	.....(1,503,040)	(232,680)	.....	.....	.....1,852,578	.....	.....	.....(1,503,040)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/03/2013.	09/05/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.5472 USD)	.....	.....	.....(1,032,912)	(159,011)	.....	.....	.....1,277,951	.....	.....	.....(1,032,912)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/04/2013.	09/06/2028.	06/26/2015.	Sale.....	.....	..12,800,000	USDLIBBBA 3M (3.4882 USD)	.....	.....	.....(1,245,699)	(199,952)	.....	.....	.....1,546,873	.....	.....	.....(1,245,699)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/04/2013.	09/06/2028.	06/26/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (3.5352 USD)	.....	.....	.....(1,223,787)	(190,181)	.....	.....	.....1,516,732	.....	.....	.....(1,223,787)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2028.	06/26/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.6202 USD)	.....	.....	.....(1,685,687)	(243,908)	.....	.....	.....2,047,229	.....	.....	.....(1,685,687)	.....	.....	005.....

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.5852 USD)	.....	.....	....(1,076,643)	(160,914)	.....	.....	....1,323,493	.....	.....	..(1,076,643)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/05/2013.	09/09/2028.	06/26/2015.	Sale.....	.....	..8,000,000	USDLIBBBA 3M (3.6292 USD)	.....	.....	....(903,431)	(130,432)	.....	.....	....1,100,357	.....	.....	....(903,431)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/06/2013.	09/10/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.5902 USD)	.....	.....	....(1,082,332)	(161,101)	.....	.....	....1,329,413	.....	.....	..(1,082,332)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/10/2013.	09/12/2028.	06/26/2015.	Sale.....	.....	..12,300,000	USDLIBBBA 3M (3.5942 USD)	.....	.....	....(1,337,962)	(198,244)	.....	.....	....1,641,086	.....	.....	..(1,337,962)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/11/2013.	09/13/2028.	06/26/2015.	Sale.....	.....	..12,600,000	USDLIBBBA 3M (3.6002 USD)	.....	.....	....(1,379,059)	(203,393)	.....	.....	....1,690,207	.....	.....	..(1,379,059)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/18/2013.	09/20/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.5302 USD)	.....	.....	....(1,012,740)	(157,981)	.....	.....	....1,259,285	.....	.....	..(1,012,740)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/04/2013.	10/08/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.3362 USD)	.....	.....	....(794,879)	(148,589)	.....	.....	....1,030,709	.....	.....	....(794,879)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2013.	10/15/2028.	06/26/2015.	Sale.....	.....	..20,000,000	USDLIBBBA 3M (3.3702 USD)	.....	.....	....(1,680,715)	(300,442)	.....	.....	....2,142,828	.....	.....	..(1,680,715)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/11/2013.	10/15/2028.	06/26/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.3302 USD)	.....	.....	....(1,191,435)	(222,432)	.....	.....	....1,535,868	.....	.....	..(1,191,435)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2013.	10/17/2028.	06/26/2015.	Sale.....	.....	..11,400,000	USDLIBBBA 3M (3.3572 USD)	.....	.....	....(934,265)	(170,545)	.....	.....	....1,203,699	.....	.....	....(934,265)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/16/2013.	10/18/2028.	06/26/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.3962 USD)	.....	.....	....(1,305,656)	(227,210)	.....	.....	....1,653,526	.....	.....	..(1,305,656)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.1732 USD)	.....	.....	....(601,040)	(140,833)	.....	.....	....836,643	.....	.....	....(601,040)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/01/2013.	11/05/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.26 USD)	.....	.....	....(703,929)	(145,052)	.....	.....	....940,187	.....	.....	....(703,929)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/04/2013.	11/06/2028.	06/26/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (3.252 USD)	.....	.....	....(697,084)	(144,669)	.....	.....	....930,614	.....	.....	....(697,084)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/05/2013.	11/07/2028.	06/26/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (3.314 USD)	.....	.....	....(1,159,962)	(221,581)	.....	.....	....1,506,984	.....	.....	..(1,159,962)	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

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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	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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/06/2013.	11/08/2028.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.326 USD)			(1,573,750)	(296,615)			...2,038,110			..(1,573,750)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2028.	06/26/2015.	Sale.....		...9,000,000	USDLIBBBA 3M (3.403 USD)			(784,471)	(136,756)			...1,000,079			(784,471)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/08/2013.	11/12/2028.	06/26/2015.	Sale.....		...8,000,000	USDLIBBBA 3M (3.4 USD)			(694,513)	(121,445)			...886,096			(694,513)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/12/2013.	11/14/2028.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.413 USD)			(1,775,509)	(305,134)			...2,246,672			..(1,775,509)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/21/2013.	11/25/2028.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.41 USD)			(1,760,826)	(304,738)			...2,241,457			..(1,760,826)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/25/2013.	11/27/2028.	06/26/2015.	Sale.....		...8,900,000	USDLIBBBA 3M (3.345 USD)			(714,831)	(132,791)			...928,340			(714,831)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/02/2013.	12/04/2028.	06/26/2015.	Sale.....		..18,800,000	USDLIBBBA 3M (3.419 USD)			(1,659,577)	(287,484)			...2,128,385			..(1,659,577)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/06/2013.	12/10/2028.	06/26/2015.	Sale.....		..17,000,000	USDLIBBBA 3M (3.475 USD)			(1,630,501)	(264,405)			...2,039,754			..(1,630,501)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/18/2013.	12/20/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.464 USD)			(938,729)	(154,781)			...1,187,289			(938,729)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2013.	12/23/2028.	06/26/2015.	Sale.....		..30,000,000	USDLIBBBA 3M (3.493 USD)			(2,873,247)	(468,717)			...3,667,864			..(2,873,247)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/24/2013.	12/30/2028.	06/26/2015.	Sale.....		..30,000,000	USDLIBBBA 3M (3.528 USD)			(3,018,701)	(472,947)			...3,797,587			..(3,018,701)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/26/2013.	12/30/2028.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.55 USD)			(2,074,620)	(317,424)			...2,584,614			..(2,074,620)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/27/2013.	12/31/2028.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.565 USD)			(1,066,373)	(159,423)			...1,312,057			..(1,066,373)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/02/2014.	01/06/2029.	06/26/2015.	Sale.....		..24,600,000	USDLIBBBA 3M (3.558 USD)			(2,556,634)	(391,746)			...3,200,529			..(2,556,634)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/15/2014.	01/17/2029.	06/26/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (3.503 USD)			(1,188,736)	(187,978)			...1,482,498			..(1,188,736)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2029.	06/26/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.323 USD)			(1,393,568)	(266,693)			...1,833,707			..(1,393,568)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2029.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.323 USD)			(1,176,549)	(222,244)			...1,528,090			..(1,176,549)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/07/2014.	02/11/2029.	06/26/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (3.306 USD)			(907,350)	(176,707)			...1,197,779			(907,350)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/10/2014.	02/12/2029.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.307 USD)			(1,519,249)	(294,621)			...1,998,815			..(1,519,249)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/14/2014.	02/18/2029.	06/26/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (3.343 USD)			(1,211,194)	(223,855)			...1,565,373			..(1,211,194)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/21/2014.	02/25/2029.	06/26/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (3.343 USD)			(958,463)	(178,957)			...1,252,723			(958,463)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2029.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.27 USD)			(1,429,908)	(291,332)			...1,914,867			..(1,429,908)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/04/2014.	03/06/2029.	06/26/2015.	Sale.....		..12,000,000	USDLIBBBA 3M (3.254 USD)			(832,308)	(173,871)			...1,125,598			(832,308)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/18/2014.	03/20/2029.	06/26/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (3.2845 USD)			(1,645,842)	(336,042)			...2,243,884			..(1,645,842)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2029.	06/26/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (3.326 USD)			(1,253,996)	(236,879)			...1,641,912			..(1,253,996)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2029.	06/26/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (3.344 USD)			(798,172)	(148,919)			...1,048,129			(798,172)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/01/2014.	04/03/2029.	06/26/2015.	Sale.....		..16,000,000	USDLIBBBA 3M (3.303 USD)			(1,218,362)	(235,061)			...1,596,627			..(1,218,362)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/02/2014.	04/04/2029.	06/26/2015.	Sale.....		..21,000,000	USDLIBBBA 3M (3.3495 USD)			(1,678,103)	(313,241)			...2,214,911			..(1,678,103)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/22/2014.	04/24/2029.	06/26/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (3.253 USD)			(1,570,481)	(332,516)			...2,156,062			..(1,570,481)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/12/2014.	05/14/2029.	06/26/2015.	Sale.....		..18,000,000	USDLIBBBA 3M (3.1455 USD)			(1,010,892)	(251,348)			...1,451,175			..(1,010,892)			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.138

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/20/2014.	05/22/2029.	06/26/2015.	Sale.....		..22,000,000	USDLIBBBA 3M (3.0465 USD)			(951,401)	(296,448)			1,506,562			(951,401)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/27/2014.	05/29/2029.	06/26/2015.	Sale.....		..14,000,000	USDLIBBBA 3M (3.0535 USD)			(644,213)	(189,188)			971,909			(644,213)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2014.	06/05/2029.	06/26/2015.	Sale.....		..20,000,000	USDLIBBBA 3M (3.09 USD)			(965,904)	(273,826)			1,475,681			(965,904)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2014.	06/09/2029.	06/26/2015.	Sale.....		..17,000,000	USDLIBBBA 3M (3.1315 USD)			(933,619)	(236,274)			1,341,552			(933,619)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/15/2014.	07/17/2029.	06/26/2015.	Sale.....		..13,000,000	USDLIBBBA 3M (3.0435 USD)			(581,028)	(174,771)			884,105			(581,028)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/31/2014.	08/04/2029.	06/26/2015.	Sale.....		..19,000,000	USDLIBBBA 3M (3.044 USD)			(839,108)	(255,898)			1,290,974			(839,108)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2014.	08/21/2029.	06/26/2015.	Sale.....		..17,000,000	USDLIBBBA 3M (2.8985 USD)			(446,937)	(217,003)			847,584			(446,937)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/02/2014.	09/04/2029.	06/26/2015.	Sale.....		...9,000,000	USDLIBBBA 3M (2.883 USD)			(211,960)	(114,309)			430,676			(211,960)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/09/2014.	09/11/2029.	06/26/2015.	Sale.....		..27,000,000	USDLIBBBA 3M (2.956 USD)			(810,569)	(352,004)			1,538,065			(810,569)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2029.	06/26/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (2.701 USD)			5,806	(271,122)			569,506			5,806			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2014.	10/21/2029.	06/26/2015.	Sale.....		..23,000,000	USDLIBBBA 3M (2.695 USD)			22,753	(270,455)			552,149			22,753			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2011.	08/23/2026.	06/26/2015.	Sale.....		..25,000,000	2.6777 USD (USDLIBBBA 3M)			350,450	292,401			(787,575)			350,450			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/19/2011.	08/23/2031.	06/26/2015.	Sale.....		..23,700,000	2.8697 USD (USDLIBBBA 3M)			328,426	299,190			(1,034,171)			328,426			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.	06/26/2015.	Sale.....		..30,100,000	2.5388 USD (USDLIBBBA 3M)			(93,419)	332,045			(490,278)			(93,419)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/23/2013.	05/28/2028.	06/26/2015.	Sale.....		..15,000,000	2.6908 USD (USDLIBBBA 3M)			85,782	176,369			(415,858)			85,782			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.139

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/03/2013.	06/05/2033.	06/26/2015.	Sale.....	.....	..10,000,000	3.0518 USD (USDLIBBBA 3M)	.....	.....	.....384,797	135,067	.....	.....	.....(686,977)	.....	.....	.....384,797	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2013.	06/07/2028.	06/26/2015.	Sale.....	.....	..10,000,000	2.8028 USD (USDLIBBBA 3M)	.....	.....	.....189,690	123,108	.....	.....	.....(405,817)	.....	.....	.....189,690	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2013.	06/07/2033.	06/26/2015.	Sale.....	.....	..10,000,000	3.0348 USD (USDLIBBBA 3M)	.....	.....	.....359,627	134,322	.....	.....	.....(661,755)	.....	.....	.....359,627	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/06/2013.	06/10/2028.	06/26/2015.	Sale.....	.....	..10,000,000	2.7528 USD (USDLIBBBA 3M)	.....	.....	.....132,389	120,626	.....	.....	.....(347,406)	.....	.....	.....132,389	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/06/2013.	06/10/2028.	06/26/2015.	Sale.....	.....	..10,000,000	2.8118 USD (USDLIBBBA 3M)	.....	.....	.....194,831	123,478	.....	.....	.....(416,039)	.....	.....	.....194,831	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/06/2013.	06/10/2033.	06/26/2015.	Sale.....	.....	..10,000,000	2.9698 USD (USDLIBBBA 3M)	.....	.....	.....242,615	131,115	.....	.....	.....(564,840)	.....	.....	.....242,615	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/06/2013.	06/10/2033.	06/26/2015.	Sale.....	.....	..10,000,000	3.0298 USD (USDLIBBBA 3M)	.....	.....	.....352,043	134,015	.....	.....	.....(654,339)	.....	.....	.....352,043	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/12/2013.	06/14/2028.	06/26/2015.	Sale.....	.....	..10,000,000	2.8788 USD (USDLIBBBA 3M)	.....	.....	.....270,288	126,562	.....	.....	.....(493,965)	.....	.....	.....270,288	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/12/2013.	06/14/2033.	06/26/2015.	Sale.....	.....	..10,000,000	3.0778 USD (USDLIBBBA 3M)	.....	.....	.....421,947	136,180	.....	.....	.....(726,040)	.....	.....	.....421,947	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/14/2013.	06/18/2033.	06/26/2015.	Sale.....	.....	..11,000,000	3.0308 USD (USDLIBBBA 3M)	.....	.....	.....392,424	147,297	.....	.....	.....(721,493)	.....	.....	.....392,424	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/15/2013.	07/17/2028.	06/26/2015.	Sale.....	.....	..20,000,000	3.2798 USD (USDLIBBBA 3M)	.....	.....	.....1,430,522	291,721	.....	.....	.....(1,922,970)	.....	.....	.....1,430,522	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/16/2013.	07/18/2033.	06/26/2015.	Sale.....	.....	..15,800,000	3.4208 USD (USDLIBBBA 3M)	.....	.....	.....1,437,252	241,206	.....	.....	.....(1,958,987)	.....	.....	.....1,437,252	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/08/2013.	08/12/2028.	06/26/2015.	Sale.....	.....	..20,000,000	3.2828 USD (USDLIBBBA 3M)	.....	.....	.....1,431,803	292,282	.....	.....	.....(1,930,373)	.....	.....	.....1,431,803	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/12/2013.	08/14/2028.	06/26/2015.	Sale.....	.....	..15,000,000	3.2488 USD (USDLIBBBA 3M)	.....	.....	.....1,029,842	216,946	.....	.....	.....(1,388,042)	.....	.....	.....1,029,842	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/12/2013.	08/14/2033.	06/26/2015.	Sale.....	.....	..15,000,000	3.4528 USD (USDLIBBBA 3M)	.....	.....	.....1,432,114	231,736	.....	.....	.....(1,933,418)	.....	.....	.....1,432,114	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.140

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/27/2013.	08/29/2028.	06/26/2015.	Sale.....		..12,000,000	3.3918 USD (USDLIBBBA 3M)			1,014,521	181,783			..(1,315,384)			1,014,521			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/27/2013.	08/29/2028.	06/26/2015.	Sale.....		..17,200,000	3.4168 USD (USDLIBBBA 3M)			1,508,424	262,633			..(1,936,072)			1,508,424			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/27/2013.	08/29/2033.	06/26/2015.	Sale.....		..12,000,000	3.5738 USD (USDLIBBBA 3M)			1,387,628	192,339			..(1,769,598)			1,387,628			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2013.	08/30/2028.	06/26/2015.	Sale.....		..10,200,000	3.4258 USD (USDLIBBBA 3M)			911,412	156,191			..(1,159,081)			911,412			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/28/2013.	08/30/2033.	06/26/2015.	Sale.....		..11,200,000	3.6108 USD (USDLIBBBA 3M)			1,338,930	181,519			..(1,714,094)			1,338,930			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/30/2013.	09/03/2028.	06/26/2015.	Sale.....		..18,000,000	3.4068 USD (USDLIBBBA 3M)			1,553,669	274,084			..(2,002,158)			1,553,669			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/18/2013.	09/20/2028.	06/26/2015.	Sale.....		..15,000,000	3.3618 USD (USDLIBBBA 3M)			1,219,430	224,762			..(1,590,224)			1,219,430			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2028.	06/26/2015.	Sale.....		..10,000,000	3.3678 USD (USDLIBBBA 3M)			828,241	143,271			..(1,067,086)			828,241			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2033.	06/26/2015.	Sale.....		...8,000,000	3.5718 USD (USDLIBBBA 3M)			917,924	122,674			..(1,177,004)			917,924			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2033.	06/26/2015.	Sale.....		..10,000,000	3.5748 USD (USDLIBBBA 3M)			1,157,759	153,276			..(1,475,784)			1,157,759			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2013.	09/26/2028.	06/26/2015.	Sale.....		..10,000,000	3.3378 USD (USDLIBBBA 3M)			793,620	148,578			..(1,031,722)			793,620			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2013.	09/26/2033.	06/26/2015.	Sale.....		..10,000,000	3.5428 USD (USDLIBBBA 3M)			1,110,253	158,486			..(1,427,586)			1,110,253			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2028.	06/26/2015.	Sale.....		..10,000,000	3.2848 USD (USDLIBBBA 3M)			735,184	146,040			(969,149)			735,184			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2033.	06/26/2015.	Sale.....		..10,000,000	3.4898 USD (USDLIBBBA 3M)			1,031,526	155,949			..(1,347,790)			1,031,526			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/30/2013.	10/02/2028.	06/26/2015.	Sale.....		..10,000,000	3.2868 USD (USDLIBBBA 3M)			737,004	146,099			(971,789)			737,004			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/30/2013.	10/02/2033.	06/26/2015.	Sale.....		..10,000,000	3.5058 USD (USDLIBBBA 3M)			1,054,959	156,684			..(1,372,453)			1,054,959			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/01/2013.	10/03/2033.	06/26/2015.	Sale.....		..10,000,000	3.5248 USD (USDLIBBBA 3M)			1,082,824	157,633			..(1,401,128)			1,082,824			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/03/2013.	10/07/2028.	06/26/2015.	Sale.....		..10,000,000	3.2718 USD (USDLIBBBA 3M)			719,277	145,470			(954,305)			719,277			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/03/2013.	10/07/2033.	06/26/2015.	Sale.....		..10,000,000	3.4958 USD (USDLIBBBA 3M)			1,039,919	156,296			..(1,357,711)			1,039,919			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/07/2013.	10/09/2028.	06/26/2015.	Sale.....		..10,000,000	3.2868 USD (USDLIBBBA 3M)			733,735	146,191			(972,051)			733,735			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/07/2013.	10/09/2033.	06/26/2015.	Sale.....		..10,000,000	3.5018 USD (USDLIBBBA 3M)			1,048,898	156,582			..(1,366,962)			1,048,898			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/08/2013.	10/10/2028.	06/26/2015.	Sale.....		..10,000,000	3.2838 USD (USDLIBBBA 3M)			730,150	146,129			(968,413)			730,150			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2013.	10/21/2028.	06/26/2015.	Sale.....		..15,000,000	3.2818 USD (USDLIBBBA 3M)			1,088,033	218,927			..(1,449,831)			1,088,033			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2013.	10/21/2033.	06/26/2015.	Sale.....		..15,000,000	3.5018 USD (USDLIBBBA 3M)			1,535,493	234,877			..(2,051,621)			1,535,493			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/23/2013.	10/25/2028.	06/26/2015.	Sale.....		..10,000,000	3.1668 USD (USDLIBBBA 3M)			596,126	140,426			(829,818)			596,126			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/23/2013.	10/25/2033.	06/26/2015.	Sale.....		..10,000,000	3.3888 USD (USDLIBBBA 3M)			879,926	151,156			..(1,196,900)			879,926			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/07/2013.	11/12/2028.	06/26/2015.	Sale.....		..15,000,000	3.27 USD (USDLIBBBA 3M)			1,063,937	218,284			..(1,428,833)			1,063,937			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/19/2013.	11/21/2028.	06/26/2015.	Sale.....		..10,000,000	3.265 USD (USDLIBBBA 3M)			704,542	145,363			(947,191)			704,542			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/19/2013.	11/21/2033.	06/26/2015.	Sale.....		..12,700,000	3.493 USD (USDLIBBBA 3M)			1,314,102	198,606			..(1,722,704)			1,314,102			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.142

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2028.	06/26/2015.	Sale.....	.....	...9,900,000	3.397 USD (USDLIBBBA 3M)	.....	.....	.....848,162	150,086	.....	.....	..(1,095,466)	.....	.....	.....848,162	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2028.	06/26/2015.	Sale.....	.....	..10,900,000	3.413 USD (USDLIBBBA 3M)	.....	.....	.....957,824	166,089	.....	.....	..(1,227,024)	.....	.....	.....957,824	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2033.	06/26/2015.	Sale.....	.....	..10,400,000	3.606 USD (USDLIBBBA 3M)	.....	.....	.....1,257,117	168,172	.....	.....	..(1,591,744)	.....	.....	.....1,257,117	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/13/2013.	12/17/2033.	06/26/2015.	Sale.....	.....	...9,200,000	3.642 USD (USDLIBBBA 3M)	.....	.....	.....1,137,314	150,355	.....	.....	..(1,458,997)	.....	.....	.....1,137,314	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/06/2014.	01/08/2029.	06/26/2015.	Sale.....	.....	..10,000,000	3.53 USD (USDLIBBBA 3M)	.....	.....	.....1,020,702	157,956	.....	.....	..(1,267,356)	.....	.....	.....1,020,702	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/06/2014.	01/08/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.729 USD (USDLIBBBA 3M)	.....	.....	.....1,399,297	167,574	.....	.....	..(1,720,118)	.....	.....	.....1,399,297	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/07/2014.	01/09/2029.	06/26/2015.	Sale.....	.....	..15,000,000	3.523 USD (USDLIBBBA 3M)	.....	.....	.....1,530,319	236,411	.....	.....	..(1,888,437)	.....	.....	.....1,530,319	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/07/2014.	01/09/2034.	06/26/2015.	Sale.....	.....	..15,000,000	3.722 USD (USDLIBBBA 3M)	.....	.....	.....2,033,786	250,838	.....	.....	..(2,564,071)	.....	.....	.....2,033,786	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/10/2014.	01/14/2029.	06/26/2015.	Sale.....	.....	..15,000,000	3.459 USD (USDLIBBBA 3M)	.....	.....	.....1,417,327	231,712	.....	.....	..(1,773,610)	.....	.....	.....1,417,327	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/10/2014.	01/14/2034.	06/26/2015.	Sale.....	.....	..15,000,000	3.654 USD (USDLIBBBA 3M)	.....	.....	.....1,881,016	245,850	.....	.....	..(2,409,584)	.....	.....	.....1,881,016	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/13/2014.	01/15/2029.	06/26/2015.	Sale.....	.....	..18,000,000	3.4 USD (USDLIBBBA 3M)	.....	.....	.....1,544,237	272,991	.....	.....	..(2,000,465)	.....	.....	.....1,544,237	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/21/2014.	01/23/2029.	06/26/2015.	Sale.....	.....	..15,000,000	3.403 USD (USDLIBBBA 3M)	.....	.....	.....1,317,692	227,685	.....	.....	..(1,672,874)	.....	.....	.....1,317,692	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/21/2014.	01/23/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.595 USD (USDLIBBBA 3M)	.....	.....	.....1,197,704	161,070	.....	.....	..(1,516,700)	.....	.....	.....1,197,704	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/23/2014.	01/27/2029.	06/26/2015.	Sale.....	.....	..20,000,000	3.362 USD (USDLIBBBA 3M)	.....	.....	.....1,613,246	299,735	.....	.....	..(2,132,124)	.....	.....	.....1,613,246	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/24/2014.	01/28/2029.	06/26/2015.	Sale.....	.....	..20,000,000	3.337 USD (USDLIBBBA 3M)	.....	.....	.....1,554,322	297,285	.....	.....	..(2,071,894)	.....	.....	.....1,554,322	.....	.....	005.....

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2029.	06/26/2015.	Sale.....		..10,000,000	3.314 USD (USDLIBBBA 3M)			763,947	147,635			..(1,009,623)			763,947			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2029.	06/26/2015.	Sale.....		..10,000,000	3.322 USD (USDLIBBBA 3M)			775,078	148,022			..(1,019,287)			775,078			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2034.	06/26/2015.	Sale.....		..10,000,000	3.513 USD (USDLIBBBA 3M)			1,069,855	157,253			..(1,394,048)			1,069,855			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/29/2014.	01/31/2029.	06/26/2015.	Sale.....		..10,000,000	3.293 USD (USDLIBBBA 3M)			738,504	146,596			..(983,887)			738,504			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/29/2014.	01/31/2034.	06/26/2015.	Sale.....		..10,000,000	3.478 USD (USDLIBBBA 3M)			1,016,488	155,538			..(1,340,098)			1,016,488			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/31/2014.	02/04/2029.	06/26/2015.	Sale.....		..18,000,000	3.274 USD (USDLIBBBA 3M)			1,273,080	262,440			..(1,726,157)			1,273,080			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2029.	06/26/2015.	Sale.....		..20,000,000	3.231 USD (USDLIBBBA 3M)			1,301,623	287,301			..(1,814,121)			1,301,623			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2034.	06/26/2015.	Sale.....		..12,000,000	3.431 USD (USDLIBBBA 3M)			1,134,568	183,981			..(1,518,915)			1,134,568			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/26/2014.	02/28/2029.	06/26/2015.	Sale.....		..10,000,000	3.256 USD (USDLIBBBA 3M)			693,802	144,897			..(940,076)			693,802			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/26/2014.	02/28/2034.	06/26/2015.	Sale.....		..10,000,000	3.461 USD (USDLIBBBA 3M)			989,202	154,806			..(1,316,048)			989,202			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/27/2014.	03/03/2029.	06/26/2015.	Sale.....		..10,000,000	3.239 USD (USDLIBBBA 3M)			672,991	144,158			..(919,658)			672,991			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/27/2014.	03/03/2034.	06/26/2015.	Sale.....		..10,000,000	3.44 USD (USDLIBBBA 3M)			956,215	153,873			..(1,283,332)			956,215			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2029.	06/26/2015.	Sale.....		..15,000,000	3.215 USD (USDLIBBBA 3M)			961,289	214,432			..(1,335,813)			961,289			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2029.	06/26/2015.	Sale.....		..16,000,000	3.205 USD (USDLIBBBA 3M)			1,026,383	227,954			..(1,405,435)			1,026,383			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/11/2014.	03/13/2029.	06/26/2015.	Sale.....		..12,000,000	3.342 USD (USDLIBBBA 3M)			941,937	178,732			..(1,254,404)			941,937			005.....

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/25/2014.	03/27/2029.	06/26/2015.	Sale.....	.....	..10,000,000	3.2795 USD (USDLIBBBA 3M)	.....	.....	.....725,727	145,784	.....	.....	.....(969,557)	.....	.....	.....725,727	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/25/2014.	03/27/2034.	06/26/2015.	Sale.....	.....	..8,000,000	3.4515 USD (USDLIBBBA 3M)	.....	.....	.....777,784	123,278	.....	.....	.....(1,042,070)	.....	.....	.....777,784	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2029.	06/26/2015.	Sale.....	.....	..16,000,000	3.2035 USD (USDLIBBBA 3M)	.....	.....	.....1,027,697	227,120	.....	.....	.....(1,403,656)	.....	.....	.....1,027,697	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2034.	06/26/2015.	Sale.....	.....	..13,000,000	3.376 USD (USDLIBBBA 3M)	.....	.....	.....1,123,450	195,374	.....	.....	.....(1,542,207)	.....	.....	.....1,123,450	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/04/2014.	04/08/2029.	06/26/2015.	Sale.....	.....	..11,000,000	3.269 USD (USDLIBBBA 3M)	.....	.....	.....784,509	159,875	.....	.....	.....(1,052,375)	.....	.....	.....784,509	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/04/2014.	04/08/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.451 USD (USDLIBBBA 3M)	.....	.....	.....977,222	154,137	.....	.....	.....(1,302,366)	.....	.....	.....977,222	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/10/2014.	04/14/2029.	06/26/2015.	Sale.....	.....	..11,000,000	3.182 USD (USDLIBBBA 3M)	.....	.....	.....669,792	155,195	.....	.....	.....(935,588)	.....	.....	.....669,792	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/10/2014.	04/14/2034.	06/26/2015.	Sale.....	.....	..13,000,000	3.3715 USD (USDLIBBBA 3M)	.....	.....	.....1,092,593	195,319	.....	.....	.....(1,533,875)	.....	.....	.....1,092,593	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2029.	06/26/2015.	Sale.....	.....	..10,000,000	3.157 USD (USDLIBBBA 3M)	.....	.....	.....577,355	139,917	.....	.....	.....(820,035)	.....	.....	.....577,355	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/11/2014.	04/15/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.338 USD (USDLIBBBA 3M)	.....	.....	.....804,689	148,665	.....	.....	.....(1,128,436)	.....	.....	.....804,689	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/15/2014.	04/17/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.315 USD (USDLIBBBA 3M)	.....	.....	.....769,625	147,562	.....	.....	.....(1,092,802)	.....	.....	.....769,625	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2029.	06/26/2015.	Sale.....	.....	..12,000,000	3.165 USD (USDLIBBBA 3M)	.....	.....	.....713,947	168,520	.....	.....	.....(997,840)	.....	.....	.....713,947	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2029.	06/26/2015.	Sale.....	.....	..13,000,000	3.159 USD (USDLIBBBA 3M)	.....	.....	.....769,269	182,186	.....	.....	.....(1,071,434)	.....	.....	.....769,269	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/05/2014.	05/07/2029.	06/26/2015.	Sale.....	.....	..10,000,000	3.117 USD (USDLIBBBA 3M)	.....	.....	.....526,965	138,199	.....	.....	.....(770,921)	.....	.....	.....526,965	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/05/2014.	05/07/2034.	06/26/2015.	Sale.....	.....	..12,000,000	3.285 USD (USDLIBBBA 3M)	.....	.....	.....870,558	175,583	.....	.....	.....(1,256,597)	.....	.....	.....870,558	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.145

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2029.	06/26/2015.	Sale.....	.....	..10,000,000	3.034 USD (USDLIBBBA 3M)	.....	.....	.....424,494	134,272	.....	.....	.....(669,361)	.....	.....	.....424,494	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/14/2014.	05/16/2029.	06/26/2015.	Sale.....	.....	..12,000,000	3.051 USD (USDLIBBBA 3M)	.....	.....	.....545,410	162,113	.....	.....	.....(828,287)	.....	.....	.....545,410	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/29/2014.	06/02/2029.	06/26/2015.	Sale.....	.....	..13,000,000	2.938 USD (USDLIBBBA 3M)	.....	.....	.....415,631	168,495	.....	.....	.....(715,811)	.....	.....	.....415,631	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/12/2014.	06/16/2029.	06/26/2015.	Sale.....	.....	..10,000,000	3.0895 USD (USDLIBBBA 3M)	.....	.....	.....488,324	136,703	.....	.....	.....(737,466)	.....	.....	.....488,324	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/13/2014.	06/17/2034.	06/26/2015.	Sale.....	.....	..10,000,000	3.2635 USD (USDLIBBBA 3M)	.....	.....	.....686,273	145,136	.....	.....	.....(1,015,703)	.....	.....	.....686,273	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/24/2014.	06/26/2029.	06/26/2015.	Sale.....	.....	..13,000,000	3.0725 USD (USDLIBBBA 3M)	.....	.....	.....434,751	176,481	.....	.....	.....(930,809)	.....	.....	.....434,751	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/26/2014.	06/30/2034.	06/26/2015.	Sale.....	.....	..13,000,000	3.2015 USD (USDLIBBBA 3M)	.....	.....	.....778,632	184,428	.....	.....	.....(1,197,653)	.....	.....	.....778,632	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/30/2014.	07/02/2029.	06/26/2015.	Sale.....	.....	..12,000,000	3.019 USD (USDLIBBBA 3M)	.....	.....	.....499,039	159,787	.....	.....	.....(780,033)	.....	.....	.....499,039	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/18/2014.	07/22/2029.	06/26/2015.	Sale.....	.....	..10,000,000	2.965 USD (USDLIBBBA 3M)	.....	.....	.....339,698	130,630	.....	.....	.....(582,633)	.....	.....	.....339,698	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/18/2014.	07/22/2034.	06/26/2015.	Sale.....	.....	..12,000,000	3.136 USD (USDLIBBBA 3M)	.....	.....	.....596,132	166,603	.....	.....	.....(981,665)	.....	.....	.....596,132	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/28/2014.	07/30/2034.	06/26/2015.	Sale.....	.....	..12,000,000	3.103 USD (USDLIBBBA 3M)	.....	.....	.....533,677	164,895	.....	.....	.....(919,478)	.....	.....	.....533,677	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/26/2014.	08/28/2034.	06/26/2015.	Sale.....	.....	...9,000,000	3.006 USD (USDLIBBBA 3M)	.....	.....	.....243,884	119,533	.....	.....	.....(555,062)	.....	.....	.....243,884	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2014.	09/26/2029.	06/26/2015.	Sale.....	.....	..11,000,000	2.9745 USD (USDLIBBBA 3M)	.....	.....	.....371,087	144,120	.....	.....	.....(651,279)	.....	.....	.....371,087	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2014.	09/26/2034.	06/26/2015.	Sale.....	.....	..13,000,000	3.119 USD (USDLIBBBA 3M)	.....	.....	.....606,948	179,403	.....	.....	.....(1,029,130)	.....	.....	.....606,948	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/26/2014.	09/30/2029.	06/26/2015.	Sale.....	.....	..13,000,000	2.9745 USD (USDLIBBBA 3M)	.....	.....	.....466,069	170,165	.....	.....	.....(770,174)	.....	.....	.....466,069	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.146

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/26/2014.	09/30/2034.	06/26/2015.	Sale.....	.....	...9,000,000	3.098 USD (USDLIBBBA 3M)	.....	.....	.....372,073	123,179	.....	.....	.....(683,238)	.....	.....	.....372,073	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/09/2014.	10/14/2029.	06/26/2015.	Sale.....	.....	...9,000,000	2.7965 USD (USDLIBBBA 3M)	.....	.....	.....117,761	110,229	.....	.....	.....(331,383)	.....	.....	.....117,761	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/09/2014.	10/14/2034.	06/26/2015.	Sale.....	.....	...9,000,000	2.945 USD (USDLIBBBA 3M)	.....	.....	.....157,385	116,689	.....	.....	.....(466,683)	.....	.....	.....157,385	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2014.	10/14/2034.	06/26/2015.	Sale.....	.....	...7,000,000	2.921 USD (USDLIBBBA 3M)	.....	.....	.....108,676	89,930	.....	.....	.....(336,563)	.....	.....	.....108,676	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	03/06/2009.	03/10/2039.	07/24/2015.	Sale.....	.....	...45,000,000	USDLIBBBA 3M (3.1875 USD)	.....	.....	.....(3,235,246)	(739,051)	.....	.....	.....4,304,366	.....	.....	.....(3,235,246)	.....	.....	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.	07/24/2015.	Sale.....	.....	...50,000,000	USDLIBBBA 3M (3.1913 USD)	.....	.....	.....(3,559,350)	(822,233)	.....	.....	.....4,817,085	.....	.....	.....(3,559,350)	.....	.....	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.	07/24/2015.	Sale.....	.....	...50,000,000	USDLIBBBA 3M (3.2993 USD)	.....	.....	.....(4,471,783)	(852,027)	.....	.....	.....5,796,511	.....	.....	.....(4,471,783)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	03/09/2009.	03/11/2039.	07/24/2015.	Sale.....	.....	...50,000,000	USDLIBBBA 3M (3.2633 USD)	.....	.....	.....(4,161,383)	(841,927)	.....	.....	.....5,470,057	.....	.....	.....(4,161,383)	.....	.....	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.	07/24/2015.	Sale.....	.....	...50,000,000	USDLIBBBA 3M (3.3373 USD)	.....	.....	.....(4,819,188)	(862,377)	.....	.....	.....6,142,022	.....	.....	.....(4,819,188)	.....	.....	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.	07/24/2015.	Sale.....	.....	...50,000,000	USDLIBBBA 3M (3.3333 USD)	.....	.....	.....(4,760,737)	(861,255)	.....	.....	.....6,105,741	.....	.....	.....(4,760,737)	.....	.....	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.	07/24/2015.	Sale.....	.....	...50,000,000	USDLIBBBA 3M (3.3793 USD)	.....	.....	.....(5,204,935)	(874,032)	.....	.....	.....6,523,144	.....	.....	.....(5,204,935)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	09/02/2010.	09/07/2040.	07/24/2015.	Sale.....	.....	...33,200,000	USDLIBBBA 3M (3.3513 USD)	.....	.....	.....(3,437,428)	(576,072)	.....	.....	.....4,258,759	.....	.....	.....(3,437,428)	.....	.....	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.	07/24/2015.	Sale.....	.....	...34,200,000	USDLIBBBA 3M (4.2103 USD)	.....	.....	.....(9,043,819)	(757,252)	.....	.....	.....10,010,351	.....	.....	.....(9,043,819)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	02/14/2011.	02/16/2026.	07/24/2015.	Sale.....	.....	100,000,000	USDLIBBBA 3M (4.1762 USD)	.....	.....	.....(16,650,913)	(2,198,135)	.....	.....	.....18,152,125	.....	.....	.....(16,650,913)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	02/14/2011.	02/16/2026.	07/24/2015.	Sale.....	.....	100,000,000	USDLIBBBA 3M (4.1762 USD)	.....	.....	.....(16,515,913)	(2,198,135)	.....	.....	.....18,152,125	.....	.....	.....(16,515,913)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	02/14/2011.	02/16/2026.	07/24/2015.	Sale.....	.....	100,000,000	USDLIBBBA 3M (4.1862 USD)	.....	.....	...(16,611,580)	(2,203,746)	.....	.....	..18,251,399	.....	.....	...(16,611,580)	.....	.....	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.	07/24/2015.	Sale.....	.....	100,000,000	USDLIBBBA 3M (4.1922 USD)	.....	.....	...(16,821,980)	(2,207,113)	.....	.....	..18,310,963	.....	.....	...(16,821,980)	.....	.....	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.	07/24/2015.	Sale.....	.....	100,000,000	USDLIBBBA 3M (4.1832 USD)	.....	.....	...(16,583,511)	(2,202,063)	.....	.....	..18,221,617	.....	.....	...(16,583,511)	.....	.....	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.	07/24/2015.	Sale.....	.....	..11,500,000	USDLIBBBA 3M (4.1822 USD)	.....	.....	.....202,594	(253,173)	.....	.....	..2,094,344	.....	.....	.....202,594	.....	.....	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.	07/24/2015.	Sale.....	.....	..88,500,000	USDLIBBBA 3M (4.1822 USD)	.....	.....	...(16,928,907)	(1,948,329)	.....	.....	..16,117,345	.....	.....	...(16,928,907)	.....	.....	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.	07/24/2015.	Sale.....	.....	..44,500,000	USDLIBBBA 3M (4.4522 USD)	.....	.....	...(13,797,969)	(1,047,086)	.....	.....	..15,102,100	.....	.....	...(13,797,969)	.....	.....	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.	07/24/2015.	Sale.....	.....	100,000,000	USDLIBBBA 3M (3.7362 USD)	.....	.....	....(9,924,580)	(1,951,246)	.....	.....	..10,469,205	.....	.....	....(9,924,580)	.....	.....	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.	07/24/2015.	Sale.....	.....	..49,600,000	USDLIBBBA 3M (4.3903 USD)	.....	.....	....(14,818,908)	(1,149,802)	.....	.....	..16,272,206	.....	.....	....(14,818,908)	.....	.....	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.	07/24/2015.	Sale.....	.....	..33,400,000	USDLIBBBA 3M (4.2383 USD)	.....	.....	....(9,064,189)	(744,927)	.....	.....	..10,014,642	.....	.....	....(9,064,189)	.....	.....	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.	07/24/2015.	Sale.....	.....	..41,300,000	USDLIBBBA 3M (4.0403 USD)	.....	.....	....(9,630,216)	(876,123)	.....	.....	..10,826,899	.....	.....	....(9,630,216)	.....	.....	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.	07/24/2015.	Sale.....	.....	..47,000,000	USDLIBBBA 3M (3.6013 USD)	.....	.....	....(5,230,112)	(880,817)	.....	.....	..5,928,162	.....	.....	....(5,230,112)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	07/19/2011.	07/21/2041.	07/24/2015.	Sale.....	.....	..65,900,000	USDLIBBBA 3M (3.9202 USD)	.....	.....	...(13,877,716)	(1,351,899)	.....	.....	..15,806,322	.....	.....	...(13,877,716)	.....	.....	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.	07/24/2015.	Sale.....	.....	..50,000,000	USDLIBBBA 3M (3.2163 USD)	.....	.....	....(3,665,353)	(829,165)	.....	.....	..4,349,590	.....	.....	....(3,665,353)	.....	.....	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.	07/24/2015.	Sale.....	.....	..58,600,000	USDLIBBBA 3M (2.8883 USD)	.....	.....	....(2,411,855)	(863,538)	.....	.....	..3,119,701	.....	.....	....(2,411,855)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA78	08/19/2011.	08/23/2026.	07/24/2015.	Sale.....	.....	..52,800,000	USDLIBBBA 3M (2.6863 USD)	.....	.....	....(1,153,003)	(718,483)	.....	.....	..1,710,219	.....	.....	....(1,153,003)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/24/2015.	Sale.....	.....	.60,700,000	USDLIBBBA 3M (2.2153 USD)	.....	.....	.....(792,292)	(665,564)	.....	.....	.....824,764	.....	.....	.....(792,292)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	09/02/2011.	09/06/2041.	07/24/2015.	Sale.....	.....	.24,700,000	USDLIBBBA 3M (3.0652 USD)	.....	.....	.....(1,160,491)	(388,873)	.....	.....	.....1,847,761	.....	.....	.....(1,160,491)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	09/06/2011.	09/08/2026.	07/24/2015.	Sale.....	.....	.45,800,000	USDLIBBBA 3M (2.6072 USD)	.....	.....	.....(556,497)	(603,476)	.....	.....	.....1,103,782	.....	.....	.....(556,497)	.....	.....	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.	07/24/2015.	Sale.....	.....	.46,800,000	USDLIBBBA 3M (2.9382 USD)	.....	.....	.....(1,038,055)	(703,573)	.....	.....	.....2,350,294	.....	.....	.....(1,038,055)	.....	.....	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.	07/24/2015.	Sale.....	.....	.52,800,000	USDLIBBBA 3M (2.9822 USD)	.....	.....	.....(1,760,447)	(805,366)	.....	.....	.....3,102,461	.....	.....	.....(1,760,447)	.....	.....	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.	07/24/2015.	Sale.....	.....	.44,600,000	USDLIBBBA 3M (2.1702 USD)	.....	.....	.....(467,000)	(477,083)	.....	.....	.....464,367	.....	.....	.....(467,000)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	09/22/2011.	09/26/2026.	07/24/2015.	Sale.....	.....	.40,400,000	USDLIBBBA 3M (2.3772 USD)	.....	.....	.....453,620	(478,569)	.....	.....	.....(128)	.....	.....	.....453,620	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQUF57RNE9	09/22/2011.	09/26/2021.	07/24/2015.	Sale.....	.....	.52,000,000	USDLIBBBA 3M (1.9722 USD)	.....	.....	.....69,353	(497,810)	.....	.....	.....(124,939)	.....	.....	.....69,353	.....	.....	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.	07/24/2015.	Sale.....	.....	.62,500,000	USDLIBBBA 3M (2.0032 USD)	.....	.....	.....25,274	(609,448)	.....	.....	.....(35,714)	.....	.....	.....25,274	.....	.....	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.	07/24/2015.	Sale.....	.....	.48,600,000	USDLIBBBA 3M (2.7332 USD)	.....	.....	.....740,350	(673,492)	.....	.....	.....498,033	.....	.....	.....740,350	.....	.....	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.	07/24/2015.	Sale.....	.....	.55,600,000	USDLIBBBA 3M (4.0202 USD)	.....	.....	.....(12,494,410)	(1,173,579)	.....	.....	.....14,079,740	.....	.....	.....(12,494,410)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/01/2010.	07/06/2040.	07/24/2015.	Sale.....	.....	114,400,000	USDLIBBBA 3M (3.6972 USD)	.....	.....	.....(18,893,590)	(2,202,931)	.....	.....	.....22,077,945	.....	.....	.....(18,893,590)	.....	.....	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.	07/24/2015.	Sale.....	.....	.46,600,000	USDLIBBBA 3M (2.1212 USD)	.....	.....	.....(168,205)	(486,215)	.....	.....	.....205,922	.....	.....	.....(168,205)	.....	.....	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.	07/24/2015.	Sale.....	.....	.64,700,000	USDLIBBBA 3M (2.5552 USD)	.....	.....	.....(289,916)	(832,625)	.....	.....	.....1,094,301	.....	.....	.....(289,916)	.....	.....	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.	07/24/2015.	Sale.....	.....	.45,200,000	USDLIBBBA 3M (2.4602 USD)	.....	.....	.....(1,117,259)	(557,676)	.....	.....	.....1,226,694	.....	.....	.....(1,117,259)	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

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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	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	01/08/2013.	01/10/2023.	07/24/2015.	Sale.....	.....	..21,000,000	USDLIBBBA 3M (1.8972 USD)	.....	.....	.....416,238	(192,597)	.....	.....	.....(379,588)	.....	.....	.....416,238	.....	.....	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.	07/24/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (2.8642 USD)	.....	.....	.....(203,692)	(364,676)	.....	.....	.....882,927	.....	.....	.....(203,692)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	02/04/2013.	02/06/2043.	07/24/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (3.0222 USD)	.....	.....	.....(1,024,662)	(387,232)	.....	.....	.....1,670,810	.....	.....	.....(1,024,662)	.....	.....	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.	07/24/2015.	Sale.....	.....	..21,000,000	USDLIBBBA 3M (2.9822 USD)	.....	.....	.....(667,675)	(320,524)	.....	.....	.....1,235,865	.....	.....	.....(667,675)	.....	.....	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.	07/24/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (3.0872 USD)	.....	.....	.....(1,276,932)	(396,058)	.....	.....	.....2,003,547	.....	.....	.....(1,276,932)	.....	.....	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.	07/24/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (3.0372 USD)	.....	.....	.....(1,068,618)	(388,978)	.....	.....	.....1,752,312	.....	.....	.....(1,068,618)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFO181	04/11/2014.	04/15/2029.	07/24/2015.	Sale.....	.....	..33,000,000	USDLIBBBA 3M (3.179 USD)	.....	.....	.....(2,308,324)	(539,663)	.....	.....	.....2,794,859	.....	.....	.....(2,308,324)	.....	.....	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.	07/24/2015.	Sale.....	.....	..78,400,000	3.0308 USD (USDLIBBBA 3M)	.....	.....	.....4,726,467	1,219,693	.....	.....	.....(4,948,456)	.....	.....	.....4,726,467	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	06/02/2011.	06/06/2031.	07/24/2015.	Sale.....	.....	..57,800,000	3.8467 USD (USDLIBBBA 3M)	.....	.....	.....8,966,226	1,163,453	.....	.....	.....(10,250,093)	.....	.....	.....8,966,226	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	06/22/2011.	06/24/2021.	07/24/2015.	Sale.....	.....	..31,500,000	3.1137 USD (USDLIBBBA 3M)	.....	.....	.....2,053,152	503,404	.....	.....	.....(2,190,871)	.....	.....	.....2,053,152	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	08/15/2011.	08/17/2041.	07/24/2015.	Sale.....	.....	..18,800,000	3.3478 USD (USDLIBBBA 3M)	.....	.....	.....1,936,779	325,862	.....	.....	.....(2,433,011)	.....	.....	.....1,936,779	.....	.....	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.	07/24/2015.	Sale.....	.....	..8,400,000	2.9998 USD (USDLIBBBA 3M)	.....	.....	.....(103,599)	129,215	.....	.....	.....(517,354)	.....	.....	.....(103,599)	.....	.....	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.	07/24/2015.	Sale.....	.....	..51,800,000	2.9998 USD (USDLIBBBA 3M)	.....	.....	.....2,649,054	796,828	.....	.....	.....(3,190,350)	.....	.....	.....2,649,054	.....	.....	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.	07/24/2015.	Sale.....	.....	..37,300,000	2.3677 USD (USDLIBBBA 3M)	.....	.....	.....769,333	441,189	.....	.....	.....(859,096)	.....	.....	.....769,333	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	08/30/2011.	09/01/2026.	07/24/2015.	Sale.....	.....	..33,800,000	2.8507 USD (USDLIBBBA 3M)	.....	.....	.....1,230,419	491,395	.....	.....	.....(1,666,616)	.....	.....	.....1,230,419	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.150

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	09/15/2011.	09/19/2041.	07/24/2015.	Sale.....	.....	..18,100,000	3.0628 USD (USDLIBBBA 3M)	.....	.....	.....867,935	284,220	.....	.....	..(1,346,260)	.....	.....	.....867,935	.....	.....	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.	07/24/2015.	Sale.....	.....	..52,600,000	2.1578 USD (USDLIBBBA 3M)	.....	.....	.....448,900	558,680	.....	.....	..(484,473)	.....	.....	.....448,900	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/06/2011.	10/11/2026.	07/24/2015.	Sale.....	.....	..48,900,000	2.4898 USD (USDLIBBBA 3M)	.....	.....	.....44,687	610,476	.....	.....	....(565,657)	.....	.....	.....44,687	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	10/12/2011.	10/13/2021.	07/24/2015.	Sale.....	.....	..55,600,000	2.405 USD (USDLIBBBA 3M)	.....	.....	.....1,308,831	667,421	.....	.....	..(1,389,718)	.....	.....	.....1,308,831	.....	.....	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.	07/24/2015.	Sale.....	.....	..60,800,000	2.75 USD (USDLIBBBA 3M)	.....	.....	.....1,589,340	847,540	.....	.....	..(2,351,584)	.....	.....	.....1,589,340	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	10/19/2011.	10/21/2021.	07/24/2015.	Sale.....	.....	..54,800,000	2.3658 USD (USDLIBBBA 3M)	.....	.....	.....1,179,571	646,229	.....	.....	..(1,227,606)	.....	.....	.....1,179,571	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	10/19/2011.	10/21/2041.	07/24/2015.	Sale.....	.....	..24,200,000	2.9508 USD (USDLIBBBA 3M)	.....	.....	.....642,902	364,815	.....	.....	..(1,273,987)	.....	.....	.....642,902	.....	.....	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.	07/24/2015.	Sale.....	.....	..16,700,000	3.1088 USD (USDLIBBBA 3M)	.....	.....	.....897,141	266,715	.....	.....	..(1,400,309)	.....	.....	.....897,141	.....	.....	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.	07/24/2015.	Sale.....	.....	..34,800,000	2.4648 USD (USDLIBBBA 3M)	.....	.....	.....924,827	430,037	.....	.....	..(1,003,469)	.....	.....	.....924,827	.....	.....	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.	07/24/2015.	Sale.....	.....	..36,100,000	2.46 USD (USDLIBBBA 3M)	.....	.....	.....940,870	445,227	.....	.....	..(1,020,845)	.....	.....	.....940,870	.....	.....	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.	07/24/2015.	Sale.....	.....	..30,600,000	2.86 USD (USDLIBBBA 3M)	.....	.....	.....1,120,281	446,075	.....	.....	..(1,529,591)	.....	.....	.....1,120,281	.....	.....	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.	07/24/2015.	Sale.....	.....	..36,400,000	2.6338 USD (USDLIBBBA 3M)	.....	.....	.....(302,385)	484,418	.....	.....	....(379,017)	.....	.....	.....(302,385)	.....	.....	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.	07/24/2015.	Sale.....	.....	..46,200,000	2.5298 USD (USDLIBBBA 3M)	.....	.....	.....110,516	587,878	.....	.....	....(706,650)	.....	.....	.....110,516	.....	.....	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.	07/24/2015.	Sale.....	.....	..28,900,000	2.5208 USD (USDLIBBBA 3M)	.....	.....	.....(682,217)	366,464	.....	.....	.....155,237	.....	.....	.....(682,217)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	01/18/2012.	01/20/2027.	07/24/2015.	Sale.....	.....	..33,700,000	2.3688 USD (USDLIBBBA 3M)	.....	.....	.....(482,846)	397,964	.....	.....	.....82,197	.....	.....	.....(482,846)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2018.	07/24/2015.	Sale.....		119,900,000	1.4188 USD (USDLIBBBA 3M)			234,778	777,930	.....		.....559,133			234,778			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2018.	07/24/2015.	Sale.....		119,700,000	1.3908 USD (USDLIBBBA 3M)			113,417	758,150	.....		.....699,462			113,417			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2018.	07/24/2015.	Sale.....		113,600,000	1.4548 USD (USDLIBBBA 3M)			303,825	761,334	.....		.....405,039			303,825			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/01/2013.	11/05/2023.	07/24/2015.	Sale.....		..10,000,000	2.741 USD (USDLIBBBA 3M)			365,464	139,118	.....		.....(438,127)			365,464			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/04/2013.	11/06/2023.	07/24/2015.	Sale.....		..10,000,000	2.729 USD (USDLIBBBA 3M)			361,042	138,441	.....		.....(428,310)			361,042			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/05/2013.	11/07/2023.	07/24/2015.	Sale.....		..10,000,000	2.796 USD (USDLIBBBA 3M)			407,657	142,285	.....		.....(482,915)			407,657			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/06/2013.	11/08/2023.	07/24/2015.	Sale.....		..15,000,000	2.775 USD (USDLIBBBA 3M)			595,583	211,669	.....		.....(698,807)			595,583			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/12/2013.	11/14/2023.	07/24/2015.	Sale.....		..20,000,000	2.884 USD (USDLIBBBA 3M)			968,286	294,582	.....		.....(1,109,516)			968,286			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/02/2013.	12/04/2023.	07/24/2015.	Sale.....		..10,900,000	2.882 USD (USDLIBBBA 3M)			517,342	160,459	.....		.....(603,394)			517,342			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/06/2014.	02/10/2024.	07/24/2015.	Sale.....		..18,000,000	2.828 USD (USDLIBBBA 3M)			780,310	259,316	.....		.....(911,346)			780,310			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/07/2014.	02/11/2024.	07/24/2015.	Sale.....		..10,000,000	2.805 USD (USDLIBBBA 3M)			405,552	142,689	.....		.....(487,083)			405,552			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/10/2014.	02/12/2024.	07/24/2015.	Sale.....		..15,000,000	2.801 USD (USDLIBBBA 3M)			612,535	213,694	.....		.....(725,692)			612,535			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/11/2014.	02/13/2024.	07/24/2015.	Sale.....		..18,400,000	2.847 USD (USDLIBBBA 3M)			824,973	267,036	.....		.....(960,791)			824,973			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/14/2014.	02/18/2024.	07/24/2015.	Sale.....		..15,000,000	2.848 USD (USDLIBBBA 3M)			672,420	217,974	.....		.....(784,515)			672,420			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/05/2014.	03/07/2024.	07/24/2015.	Sale.....	.....	..18,000,000	2.792 USD (USDLIBBBA 3M)	.....	.....	.....705,253	255,839	.....	.....	.....(858,039)	.....	.....	.....705,253	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/20/2014.	03/24/2024.	07/24/2015.	Sale.....	.....	..9,000,000	2.901 USD (USDLIBBBA 3M)	.....	.....	.....433,644	133,088	.....	.....	.....(510,951)	.....	.....	.....433,644	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/01/2014.	04/03/2024.	07/24/2015.	Sale.....	.....	..13,000,000	2.879 USD (USDLIBBBA 3M)	.....	.....	.....599,563	190,932	.....	.....	.....(712,919)	.....	.....	.....599,563	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/02/2014.	04/04/2024.	07/24/2015.	Sale.....	.....	..18,000,000	2.9235 USD (USDLIBBBA 3M)	.....	.....	.....886,685	268,459	.....	.....	.....(1,054,983)	.....	.....	.....886,685	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/22/2014.	04/24/2024.	07/24/2015.	Sale.....	.....	..16,000,000	2.853 USD (USDLIBBBA 3M)	.....	.....	.....710,919	232,433	.....	.....	.....(841,093)	.....	.....	.....710,919	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/07/2014.	07/09/2024.	07/24/2015.	Sale.....	.....	..15,000,000	2.7205 USD (USDLIBBBA 3M)	.....	.....	.....475,731	206,719	.....	.....	.....(612,914)	.....	.....	.....475,731	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/18/2014.	08/20/2024.	07/24/2015.	Sale.....	.....	..16,000,000	2.525 USD (USDLIBBBA 3M)	.....	.....	.....252,353	203,378	.....	.....	.....(374,785)	.....	.....	.....252,353	.....	.....	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.	07/24/2015.	Sale.....	.....	..18,200,000	USDLIBBBA 3M (3.0582 USD)	.....	.....	.....22,438	(285,313)	.....	.....	.....1,310,393	.....	.....	.....22,438	.....	.....	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.	07/24/2015.	Sale.....	.....	..11,000,000	USDLIBBBA 3M (3.3072 USD)	.....	.....	.....163,017	(187,953)	.....	.....	.....1,286,751	.....	.....	.....163,017	.....	.....	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.	07/24/2015.	Sale.....	.....	..6,200,000	USDLIBBBA 3M (4.5033 USD)	.....	.....	.....12,354	(147,429)	.....	.....	.....2,111,757	.....	.....	.....12,354	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/16/2013.	08/20/2018.	07/24/2015.	Sale.....	.....	..10,300,000	USDLIBBBA 3M (1.7632 USD)	.....	.....	.....72,130	(86,897)	.....	.....	.....98,887	.....	.....	.....72,130	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/16/2013.	08/20/2023.	07/24/2015.	Sale.....	.....	..10,500,000	USDLIBBBA 3M (3.0102 USD)	.....	.....	.....129,178	(162,053)	.....	.....	.....688,521	.....	.....	.....129,178	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/16/2013.	08/20/2028.	07/24/2015.	Sale.....	.....	..8,900,000	USDLIBBBA 3M (3.5022 USD)	.....	.....	.....128,104	(161,929)	.....	.....	.....1,089,240	.....	.....	.....128,104	.....	.....	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.	07/24/2015.	Sale.....	.....	..17,500,000	3.3898 USD (USDLIBBBA 3M)	.....	.....	.....(85,975)	307,233	.....	.....	.....(2,302,756)	.....	.....	.....(85,975)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	12/15/2008.	12/17/2038.	07/24/2015.	Sale.....	.....	..26,300,000	2.7558 USD (USDLIBBBA 3M)	.....	.....	.....(65,028)	367,747	.....	.....	.....(461,091)	.....	.....	.....(65,028)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Annuity Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	05/19/2010.	05/21/2040.	07/24/2015.	Sale.....	.....	...4,900,000	4.0598 USD (USDLIBBBA 3M)	.....	.....	.....(31,851)	104,453	.....	.....	..(1,276,403)	.....	.....	.....(31,851)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2024.	07/24/2015.	Sale.....	.....	..10,000,000	2.213 USD (USDLIBBBA 3M)	.....	.....	.....(58,533)	109,353	.....	.....	.....49,242	.....	.....	.....(58,533)	.....	.....	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.	07/24/2015.	Sale.....	.....	..12,900,000	USDLIBBBA 3M (3.0582 USD)	.....	.....	.....(1,443,808)	(202,227)	.....	.....	.....928,795	.....	.....	.....(1,443,808)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG3	02/03/2009.	02/05/2039.	07/24/2015.	Sale.....	.....	..13,400,000	USDLIBBBA 3M (3.3072 USD)	.....	.....	.....(2,321,416)	(228,961)	.....	.....	.....1,567,497	.....	.....	.....(2,321,416)	.....	.....	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.	07/24/2015.	Sale.....	.....	..19,300,000	USDLIBBBA 3M (2.6313 USD)	.....	.....	.....(776,699)	(256,913)	.....	.....	.....790,404	.....	.....	.....(776,699)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/08/2010.	11/10/2020.	07/24/2015.	Sale.....	.....	..16,300,000	USDLIBBBA 3M (2.6792 USD)	.....	.....	.....(689,875)	(221,216)	.....	.....	.....707,246	.....	.....	.....(689,875)	.....	.....	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.	07/24/2015.	Sale.....	.....	..37,700,000	USDLIBBBA 3M (2.9792 USD)	.....	.....	.....(2,169,284)	(575,485)	.....	.....	.....2,270,122	.....	.....	.....(2,169,284)	.....	.....	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.	07/24/2015.	Sale.....	.....	..26,500,000	USDLIBBBA 3M (3.1363 USD)	.....	.....	.....(1,745,349)	(427,785)	.....	.....	.....1,835,525	.....	.....	.....(1,745,349)	.....	.....	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.	07/24/2015.	Sale.....	.....	..34,800,000	USDLIBBBA 3M (3.5273 USD)	.....	.....	.....(2,997,107)	(637,249)	.....	.....	.....3,186,592	.....	.....	.....(2,997,107)	.....	.....	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.	07/24/2015.	Sale.....	.....	..21,400,000	USDLIBBBA 3M (4.5033 USD)	.....	.....	.....(8,654,849)	(511,375)	.....	.....	.....7,288,968	.....	.....	.....(8,654,849)	.....	.....	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.	07/24/2015.	Sale.....	.....	..12,500,000	USDLIBBBA 3M (3.52 USD)	.....	.....	.....(1,093,118)	(228,276)	.....	.....	.....1,163,956	.....	.....	.....(1,093,118)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4ROTD8PU41	07/19/2011.	07/21/2021.	07/24/2015.	Sale.....	.....	..27,400,000	USDLIBBBA 3M (3.0403 USD)	.....	.....	.....(1,670,816)	(426,815)	.....	.....	.....1,786,986	.....	.....	.....(1,670,816)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2lHZNB6K528	08/15/2011.	08/17/2026.	07/24/2015.	Sale.....	.....	..37,000,000	USDLIBBBA 3M (2.9582 USD)	.....	.....	.....(1,749,424)	(560,440)	.....	.....	.....2,236,570	.....	.....	.....(1,749,424)	.....	.....	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.	07/24/2015.	Sale.....	.....	..26,100,000	USDLIBBBA 3M (2.2902 USD)	.....	.....	.....(455,154)	(296,695)	.....	.....	.....468,307	.....	.....	.....(455,154)	.....	.....	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.	07/24/2015.	Sale.....	.....	..40,000,000	USDLIBBBA 3M (2.5782 USD)	.....	.....	.....(407,813)	(518,640)	.....	.....	.....836,322	.....	.....	.....(407,813)	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.154

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/24/2015.	Sale.....	.....	..25,100,000	USDLIBBBA 3M (2.8702 USD)	.....	.....	.....(959,193)	(367,266)	.....	.....	.....1,291,339	.....	.....	.....(959,193)	.....	.....	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.	07/24/2015.	Sale.....	.....	..28,300,000	USDLIBBBA 3M (2.6002 USD)	.....	.....	.....(328,186)	(371,591)	.....	.....	.....644,322	.....	.....	.....(328,186)	.....	.....	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.	07/24/2015.	Sale.....	.....	..10,200,000	USDLIBBBA 3M (2.0792 USD)	.....	.....	.....(16,919)	(103,794)	.....	.....	.....25,734	.....	.....	.....(16,919)	.....	.....	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.	07/24/2015.	Sale.....	.....	..20,800,000	USDLIBBBA 3M (2.1642 USD)	.....	.....	.....(152,104)	(221,772)	.....	.....	.....165,100	.....	.....	.....(152,104)	.....	.....	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.	07/24/2015.	Sale.....	.....	..18,000,000	USDLIBBBA 3M (2.0412 USD)	.....	.....	.....16,890	(179,889)	.....	.....	.....(10,551)	.....	.....	.....16,890	.....	.....	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.	07/24/2015.	Sale.....	.....	..22,100,000	USDLIBBBA 3M (2.1102 USD)	.....	.....	.....(75,787)	(229,360)	.....	.....	.....86,412	.....	.....	.....(75,787)	.....	.....	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.	07/24/2015.	Sale.....	.....	..14,200,000	USDLIBBBA 3M (2.5482 USD)	.....	.....	.....(63,214)	(182,259)	.....	.....	.....230,138	.....	.....	.....(63,214)	.....	.....	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.	07/24/2015.	Sale.....	.....	..15,100,000	USDLIBBBA 3M (2.3462 USD)	.....	.....	.....(267,046)	(176,396)	.....	.....	.....293,217	.....	.....	.....(267,046)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	05/25/2012.	05/29/2022.	07/24/2015.	Sale.....	.....	..14,300,000	USDLIBBBA 3M (1.8882 USD)	.....	.....	.....191,308	(130,548)	.....	.....	.....(190,656)	.....	.....	.....191,308	.....	.....	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.	07/24/2015.	Sale.....	.....	..16,500,000	USDLIBBBA 3M (1.8262 USD)	.....	.....	.....290,913	(145,102)	.....	.....	.....(294,647)	.....	.....	.....290,913	.....	.....	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.	07/24/2015.	Sale.....	.....	..14,200,000	USDLIBBBA 3M (2.2082 USD)	.....	.....	.....471,245	(155,312)	.....	.....	.....(311,813)	.....	.....	.....471,245	.....	.....	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.	07/24/2015.	Sale.....	.....	..19,400,000	USDLIBBBA 3M (1.8212 USD)	.....	.....	.....354,879	(169,566)	.....	.....	.....(355,639)	.....	.....	.....354,879	.....	.....	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.	07/24/2015.	Sale.....	.....	..13,200,000	USDLIBBBA 3M (2.1682 USD)	.....	.....	.....497,453	(141,234)	.....	.....	.....(350,638)	.....	.....	.....497,453	.....	.....	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.	07/24/2015.	Sale.....	.....	..14,300,000	USDLIBBBA 3M (1.8102 USD)	.....	.....	.....274,833	(124,278)	.....	.....	.....(276,320)	.....	.....	.....274,833	.....	.....	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.	07/24/2015.	Sale.....	.....	..17,900,000	USDLIBBBA 3M (1.7692 USD)	.....	.....	.....397,557	(148,793)	.....	.....	.....(403,693)	.....	.....	.....397,557	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/24/2015.	Sale.....		..17,600,000	USDLIBBBA 3M (1.6182 USD)			575,900	(133,722)			(590,570)			575,900			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.	07/24/2015.	Sale.....		..20,300,000	USDLIBBBA 3M (2.0372 USD)			1,064,559	(202,149)			(845,132)			1,064,559			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.	07/24/2015.	Sale.....		..19,300,000	USDLIBBBA 3M (1.7672 USD)			455,463	(163,128)			(457,051)			455,463			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.	07/24/2015.	Sale.....		..14,300,000	USDLIBBBA 3M (1.7612 USD)			359,225	(120,409)			(357,198)			359,225			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	09/13/2012.	09/17/2022.	07/24/2015.	Sale.....		..16,800,000	USDLIBBBA 3M (1.8482 USD)			324,916	(149,354)			(317,758)			324,916			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	09/13/2012.	09/17/2027.	07/24/2015.	Sale.....		..16,700,000	USDLIBBBA 3M (2.3572 USD)			323,048	(196,161)			(121,478)			323,048			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.	07/24/2015.	Sale.....		..17,600,000	USDLIBBBA 3M (1.7162 USD)			507,580	(143,660)			(506,966)			507,580			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.	07/24/2015.	Sale.....		..14,000,000	USDLIBBBA 3M (1.7942 USD)			344,241	(120,383)			(338,003)			344,241			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.	07/24/2015.	Sale.....		..11,500,000	USDLIBBBA 3M (1.6692 USD)			387,404	(90,884)			(386,639)			387,404			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.	07/24/2015.	Sale.....		..17,100,000	USDLIBBBA 3M (2.2072 USD)			633,958	(186,800)			(433,793)			633,958			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.	07/24/2015.	Sale.....		..10,400,000	USDLIBBBA 3M (1.7062 USD)			335,592	(84,164)			(327,363)			335,592			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.	07/24/2015.	Sale.....		..10,600,000	USDLIBBBA 3M (2.2322 USD)			371,778	(117,068)			(240,152)			371,778			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.	07/24/2015.	Sale.....		..11,900,000	USDLIBBBA 3M (2.2742 USD)			364,976	(134,238)			(213,369)			364,976			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.	07/24/2015.	Sale.....		..16,900,000	USDLIBBBA 3M (2.4422 USD)			200,227	(206,413)			11,495			200,227			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.	07/24/2015.	Sale.....		...9,100,000	USDLIBBBA 3M (1.9772 USD)			137,800	(87,736)			(119,697)			137,800			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.156

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/24/2015.	Sale.....	.....	..10,000,000	USDLIBBBA 3M (2.5272 USD)	.....	.....	.....32,582	(127,274)	.....	.....	.....96,411	.....	.....	.....32,582	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	03/06/2013.	03/08/2028.	07/24/2015.	Sale.....	.....	..15,000,000	USDLIBBBA 3M (2.5632 USD)	.....	.....	.....5,883	(193,942)	.....	.....	.....206,291	.....	.....	.....5,883	.....	.....	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.	07/24/2015.	Sale.....	.....	..11,900,000	USDLIBBBA 3M (1.9132 USD)	.....	.....	.....247,297	(110,061)	.....	.....	.....(224,144)	.....	.....	.....247,297	.....	.....	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.	07/24/2015.	Sale.....	.....	..14,700,000	USDLIBBBA 3M (2.4532 USD)	.....	.....	.....176,005	(180,499)	.....	.....	.....9,705	.....	.....	.....176,005	.....	.....	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.	07/24/2015.	Sale.....	.....	..15,400,000	USDLIBBBA 3M (1.9512 USD)	.....	.....	.....278,245	(145,715)	.....	.....	.....(245,524)	.....	.....	.....278,245	.....	.....	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.	07/24/2015.	Sale.....	.....	..12,000,000	USDLIBBBA 3M (2.5022 USD)	.....	.....	.....78,968	(150,670)	.....	.....	.....74,761	.....	.....	.....78,968	.....	.....	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.	07/24/2015.	Sale.....	.....	...9,400,000	USDLIBBBA 3M (2.4152 USD)	.....	.....	.....153,942	(113,486)	.....	.....	.....(36,760)	.....	.....	.....153,942	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/16/2013.	08/20/2018.	07/24/2015.	Sale.....	.....	...9,200,000	USDLIBBBA 3M (1.7632 USD)	.....	.....	.....(350,012)	(77,997)	.....	.....	.....88,327	.....	.....	.....(350,012)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/16/2013.	08/20/2023.	07/24/2015.	Sale.....	.....	..12,400,000	USDLIBBBA 3M (3.0102 USD)	.....	.....	.....(1,495,818)	(191,377)	.....	.....	.....813,110	.....	.....	.....(1,495,818)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/16/2013.	08/20/2028.	07/24/2015.	Sale.....	.....	..11,500,000	USDLIBBBA 3M (3.5022 USD)	.....	.....	.....(2,337,329)	(209,234)	.....	.....	.....1,407,446	.....	.....	.....(2,337,329)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/11/2014.	02/13/2029.	07/24/2015.	Sale.....	.....	..34,000,000	USDLIBBBA 3M (3.344 USD)	.....	.....	.....(3,054,594)	(588,243)	.....	.....	.....3,550,432	.....	.....	.....(3,054,594)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/31/2014.	04/02/2029.	07/24/2015.	Sale.....	.....	..33,000,000	USDLIBBBA 3M (3.275 USD)	.....	.....	.....(2,712,306)	(557,115)	.....	.....	.....3,180,426	.....	.....	.....(2,712,306)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....	.....	..60,000,000	2.872 USD (USDLIBBBA 3M)	.....	.....	.....(167,491)	(336,288)	.....	.....	.....	.....	.....	.....(167,491)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....	.....	..23,000,000	3.03 USD (USDLIBBBA 3M)	.....	.....	.....(737,583)	133,772	.....	.....	.....	.....	.....	.....(737,583)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....	.....	..37,000,000	3.021 USD (USDLIBBBA 3M)	.....	.....	.....(1,318,297)	203,576	.....	.....	.....	.....	.....	.....(1,318,297)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....		..60,000,000	2.966 USD (USDLIBBBA 3M)			551,658	(213,865)						551,658			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....		..40,000,000	2.904 USD (USDLIBBBA 3M)			476,762	(119,893)						476,762			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....		..40,000,000	2.928 USD (USDLIBBBA 3M)			479,526	(119,742)						479,526			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....		..37,000,000	2.857 USD (USDLIBBBA 3M)			90,668	(93,177)						90,668			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....		..12,000,000	2.795 USD (USDLIBBBA 3M)			(229,475)	44,043						(229,475)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....		..14,000,000	2.763 USD (USDLIBBBA 3M)			(344,848)	53,267						(344,848)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/24/2015.	Sale.....		..26,000,000	2.749 USD (USDLIBBBA 3M)			30,748	(55,487)						30,748			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.	07/24/2015.	Sale.....		..26,700,000	3.9868 USD (USDLIBBBA 3M)			5,635,381	558,009			..(6,377,297)			5,635,381			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/10/2008.	11/12/2038.	07/24/2015.	Sale.....		..24,800,000	4.2598 USD (USDLIBBBA 3M)			6,447,529	556,326			..(7,136,437)			6,447,529			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.	07/24/2015.	Sale.....		..39,900,000	3.3898 USD (USDLIBBBA 3M)			6,092,486	700,491			..(5,250,284)			6,092,486			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	12/15/2008.	12/17/2038.	07/24/2015.	Sale.....		..33,600,000	2.7558 USD (USDLIBBBA 3M)			(445,800)	469,821			(589,074)			(445,800)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA78	01/20/2009.	01/22/2039.	07/24/2015.	Sale.....		..24,300,000	2.7907 USD (USDLIBBBA 3M)			(42,685)	344,475			(575,521)			(42,685)			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.	07/24/2015.	Sale.....		..24,300,000	3.2767 USD (USDLIBBBA 3M)			2,063,796	411,103			..(2,711,893)			2,063,796			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.	05/20/2039.	07/24/2015.	Sale.....		..28,400,000	3.6728 USD (USDLIBBBA 3M)			4,477,397	543,904			..(5,235,329)			4,477,397			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.	07/24/2015.	Sale.....		..14,300,000	3.7678 USD (USDLIBBBA 3M)			2,559,162	281,183			..(2,952,820)			2,559,162			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	08/11/2010.	08/13/2040.	07/24/2015.	Sale.....		..13,100,000	3.5947 USD (USDLIBBBA 3M)			1,883,855	245,078			..(2,278,938)			...1,883,855			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.	07/24/2015.	Sale.....		..24,800,000	3.5417 USD (USDLIBBBA 3M)			3,389,934	456,843			..(4,067,661)			...3,389,934			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.	07/24/2015.	Sale.....		..18,400,000	3.2527 USD (USDLIBBBA 3M)			1,516,649	308,822			..(2,016,151)			...1,516,649			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/29/2010.	12/01/2040.	07/24/2015.	Sale.....		..20,200,000	3.8537 USD (USDLIBBBA 3M)			3,966,808	407,358			..(4,528,813)			...3,966,808			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.	07/24/2015.	Sale.....		..13,400,000	3.8427 USD (USDLIBBBA 3M)			2,598,439	269,366			..(2,976,258)			...2,598,439			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.	07/24/2015.	Sale.....		..15,300,000	4.3788 USD (USDLIBBBA 3M)			4,378,757	353,311			..(4,800,395)			...4,378,757			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.	07/24/2015.	Sale.....		..22,400,000	4.1067 USD (USDLIBBBA 3M)			5,304,261	482,454			..(5,922,264)			...5,304,261			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.	07/24/2015.	Sale.....		..16,800,000	4.1077 USD (USDLIBBBA 3M)			4,019,745	362,707			..(4,481,997)			...4,019,745			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.	07/24/2015.	Sale.....		..27,100,000	4.3978 USD (USDLIBBBA 3M)			7,932,171	628,653			..(8,712,065)			...7,932,171			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.	07/24/2015.	Sale.....		..14,700,000	4.2697 USD (USDLIBBBA 3M)			4,050,957	330,379			..(4,466,281)			...4,050,957			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	02/23/2011.	02/25/2041.	07/24/2015.	Sale.....		..18,500,000	4.3368 USD (USDLIBBBA 3M)			5,310,567	423,099			..(5,872,845)			...5,310,567			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	03/02/2011.	03/04/2041.	07/24/2015.	Sale.....		..17,200,000	4.3297 USD (USDLIBBBA 3M)			4,919,984	392,920			..(5,442,147)			...4,919,984			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.	03/23/2041.	07/24/2015.	Sale.....		..17,400,000	4.2258 USD (USDLIBBBA 3M)			4,673,982	386,867			..(5,166,350)			...4,673,982			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.	07/24/2015.	Sale.....		..11,800,000	4.1137 USD (USDLIBBBA 3M)			2,917,044	255,047			..(3,256,876)			...2,917,044			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	BNP Paribas.....	R0MUJSFPU8MPRO8K5P8	05/16/2011.	05/18/2041.	07/24/2015.	Sale.....		..15,900,000	4.0597 USD (USDLIBBBA 3M)			3,741,498	339,156			..(4,227,496)			...3,741,498			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZV/KEX4NFOL81	05/18/2011.	05/20/2021.	07/24/2015.	Sale.....		..27,800,000	3.2408 USD (USDLIBBBA 3M)			2,012,557	465,026			..(2,141,048)			2,012,557			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/25/2011.	05/27/2041.	07/24/2015.	Sale.....		..14,400,000	4.0087 USD (USDLIBBBA 3M)			3,266,692	302,757			..(3,689,376)			3,266,692			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFFZYICNSX8D621K86	06/13/2011.	06/15/2021.	07/24/2015.	Sale.....		..32,100,000	3.0787 USD (USDLIBBBA 3M)			2,036,369	507,007			..(2,162,640)			2,036,369			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	06/20/2011.	06/22/2041.	07/24/2015.	Sale.....		..18,300,000	3.9237 USD (USDLIBBBA 3M)			3,858,594	376,062			..(4,395,608)			3,858,594			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	BNP Paribas.....	R0MUJSFPU8MPRO8K5P8	07/12/2011.	07/14/2031.	07/24/2015.	Sale.....		..38,100,000	3.7687 USD (USDLIBBBA 3M)			5,531,825	748,967			..(6,369,603)			5,531,825			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZV/KEX4NFOL81	08/04/2011.	08/08/2021.	07/24/2015.	Sale.....		..26,900,000	2.6477 USD (USDLIBBBA 3M)			1,042,481	360,378			..(1,095,867)			1,042,481			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFFZYICNSX8D621K86	08/04/2011.	08/08/2021.	07/24/2015.	Sale.....		..26,900,000	2.5737 USD (USDLIBBBA 3M)			924,281	349,208			..(971,594)			924,281			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.	07/24/2015.	Sale.....		..27,000,000	3.0937 USD (USDLIBBBA 3M)			1,643,578	429,287			..(2,008,091)			1,643,578			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.	07/24/2015.	Sale.....		..17,300,000	3.4038 USD (USDLIBBBA 3M)			1,927,347	305,126			..(2,425,087)			1,927,347			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.	07/24/2015.	Sale.....		..26,500,000	2.8187 USD (USDLIBBBA 3M)			888,482	380,162			..(1,220,865)			888,482			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.	07/24/2015.	Sale.....		..26,400,000	2.3557 USD (USDLIBBBA 3M)			563,059	305,111			..(592,990)			563,059			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFFZYICNSX8D621K86	08/18/2011.	08/22/2021.	07/24/2015.	Sale.....		..23,100,000	2.2238 USD (USDLIBBBA 3M)			320,238	254,276			..(326,239)			320,238			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.	07/24/2015.	Sale.....		..36,000,000	2.6128 USD (USDLIBBBA 3M)			454,807	474,470			..(886,790)			454,807			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.	07/24/2015.	Sale.....		..15,500,000	2.9778 USD (USDLIBBBA 3M)			466,849	236,041			..(897,542)			466,849			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP57I0UK5573.	09/21/2011.	09/23/2041.	07/24/2015.	Sale.....		..21,200,000	2.8878 USD (USDLIBBBA 3M)			219,898	312,192			..(857,387)			219,898			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	02/01/2010.	02/03/2040.	07/24/2015.	Sale.....		..20,300,000	4.4567 USD (USDLIBBBA 3M)			6,183,193	477,914			..(6,748,758)			6,183,193			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	10/19/2011.	10/21/2041.	07/24/2015.	Sale.....		..14,600,000	2.9588 USD (USDLIBBBA 3M)			375,594	220,750			..(791,296)			375,594			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/01/2011.	11/03/2026.	07/24/2015.	Sale.....		..28,100,000	2.5168 USD (USDLIBBBA 3M)			61,009	355,678			(395,434)			61,009			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.	07/24/2015.	Sale.....		..27,600,000	2.2038 USD (USDLIBBBA 3M)			276,411	300,713			..(318,514)			276,411			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868	11/21/2011.	11/23/2041.	07/24/2015.	Sale.....		..16,100,000	2.6668 USD (USDLIBBBA 3M)			(490,666)	217,321			42,973			(490,666)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/21/2011.	11/23/2021.	07/24/2015.	Sale.....		..19,100,000	2.1518 USD (USDLIBBBA 3M)			146,604	202,622			..(155,638)			146,604			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.	07/24/2015.	Sale.....		..16,900,000	2.6218 USD (USDLIBBBA 3M)			(698,477)	223,877			193,256			(698,477)			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.	07/24/2015.	Sale.....		..21,700,000	2.5748 USD (USDLIBBBA 3M)			(1,094,866)	281,687			448,745			..(1,094,866)			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.	07/24/2015.	Sale.....		..13,500,000	4.4388 USD (USDLIBBBA 3M)			4,047,812	316,542			..(4,453,289)			4,047,812			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	04/28/2010.	04/30/2040.	07/24/2015.	Sale.....		..14,500,000	4.3998 USD (USDLIBBBA 3M)			4,275,600	336,616			..(4,699,865)			4,275,600			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.	07/24/2015.	Sale.....		..12,700,000	4.0598 USD (USDLIBBBA 3M)			4,108,542	270,725			..(3,308,229)			4,108,542			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.	07/24/2015.	Sale.....		..28,000,000	3.7837 USD (USDLIBBBA 3M)			5,069,977	553,467			..(5,846,263)			5,069,977			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.	07/24/2015.	Sale.....		..18,700,000	3.7738 USD (USDLIBBBA 3M)			3,328,116	367,855			..(3,876,923)			3,328,116			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	01/13/2012.	01/17/2032.	07/24/2015.	Sale.....		..22,300,000	2.5428 USD (USDLIBBBA 3M)			(460,378)	285,124			62,912			(460,378)			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.	07/24/2015.	Sale.....		...9,400,000	2.6898 USD (USDLIBBBA 3M)			(271,071)	128,052			(13,742)			(271,071)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/31/2012.	02/02/2022.	07/24/2015.	Sale.....	.....	..18,000,000	1.9168 USD (USDLIBBBA 3M)	.....	.....	.....(147,876)	167,157	.....	.....	.....157,673	.....	.....	.....(147,876)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	02/13/2012.	02/15/2032.	07/24/2015.	Sale.....	.....	..23,400,000	2.6858 USD (USDLIBBBA 3M)	.....	.....	.....(25,056)	318,731	.....	.....	.....(399,066)	.....	.....	.....(25,056)	.....	.....	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.	07/24/2015.	Sale.....	.....	..18,000,000	2.8038 USD (USDLIBBBA 3M)	.....	.....	.....(111,579)	257,031	.....	.....	.....(430,211)	.....	.....	.....(111,579)	.....	.....	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.	07/24/2015.	Sale.....	.....	..12,900,000	2.9638 USD (USDLIBBBA 3M)	.....	.....	.....351,246	195,256	.....	.....	.....(712,390)	.....	.....	.....351,246	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	04/13/2012.	04/17/2027.	07/24/2015.	Sale.....	.....	..20,200,000	2.5488 USD (USDLIBBBA 3M)	.....	.....	.....83,676	258,954	.....	.....	.....(317,612)	.....	.....	.....83,676	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	04/13/2012.	04/17/2032.	07/24/2015.	Sale.....	.....	..22,000,000	2.7168 USD (USDLIBBBA 3M)	.....	.....	.....37,429	302,768	.....	.....	.....(464,521)	.....	.....	.....37,429	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	05/08/2012.	05/10/2027.	07/24/2015.	Sale.....	.....	..22,400,000	2.4318 USD (USDLIBBBA 3M)	.....	.....	.....(191,279)	272,906	.....	.....	.....(62,522)	.....	.....	.....(191,279)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	05/08/2012.	05/10/2032.	07/24/2015.	Sale.....	.....	..21,700,000	2.6098 USD (USDLIBBBA 3M)	.....	.....	.....(270,995)	286,052	.....	.....	.....(124,610)	.....	.....	.....(270,995)	.....	.....	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.	07/24/2015.	Sale.....	.....	..15,500,000	2.5238 USD (USDLIBBBA 3M)	.....	.....	.....(919,717)	196,710	.....	.....	.....487,274	.....	.....	.....(919,717)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	05/18/2012.	05/22/2042.	07/24/2015.	Sale.....	.....	..15,500,000	2.4738 USD (USDLIBBBA 3M)	.....	.....	.....(1,057,404)	192,361	.....	.....	.....639,983	.....	.....	.....(1,057,404)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	05/30/2012.	06/01/2042.	07/24/2015.	Sale.....	.....	..11,200,000	2.4388 USD (USDLIBBBA 3M)	.....	.....	.....(866,880)	136,924	.....	.....	.....540,683	.....	.....	.....(866,880)	.....	.....	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.	07/24/2015.	Sale.....	.....	..26,100,000	2.2048 USD (USDLIBBBA 3M)	.....	.....	.....(1,842,832)	284,971	.....	.....	.....1,365,801	.....	.....	.....(1,842,832)	.....	.....	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.	07/24/2015.	Sale.....	.....	..12,100,000	2.4448 USD (USDLIBBBA 3M)	.....	.....	.....(906,366)	147,993	.....	.....	.....571,985	.....	.....	.....(906,366)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	07/06/2012.	07/10/2042.	07/24/2015.	Sale.....	.....	..13,100,000	2.4318 USD (USDLIBBBA 3M)	.....	.....	.....(1,027,308)	159,440	.....	.....	.....653,896	.....	.....	.....(1,027,308)	.....	.....	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.	07/24/2015.	Sale.....	.....	..16,600,000	1.7038 USD (USDLIBBBA 3M)	.....	.....	.....(446,514)	134,229	.....	.....	.....453,529	.....	.....	.....(446,514)	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

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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	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	07/09/2012.	07/11/2027.	07/24/2015.	Sale.....	.....	..20,200,000	2.1008 USD (USDLIBBBA 3M)	.....	.....	.....(929,267)	208,089	.....	.....	.....694,318	.....	.....	.....(929,267)	.....	.....	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.	07/24/2015.	Sale.....	.....	..18,100,000	1.6338 USD (USDLIBBBA 3M)	.....	.....	.....(568,776)	138,948	.....	.....	.....584,600	.....	.....	.....(568,776)	.....	.....	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.	07/24/2015.	Sale.....	.....	..19,800,000	2.3548 USD (USDLIBBBA 3M)	.....	.....	.....(1,841,378)	232,101	.....	.....	.....1,290,074	.....	.....	.....(1,841,378)	.....	.....	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.	07/24/2015.	Sale.....	.....	..16,400,000	1.6118 USD (USDLIBBBA 3M)	.....	.....	.....(543,220)	124,015	.....	.....	.....557,549	.....	.....	.....(543,220)	.....	.....	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.	07/24/2015.	Sale.....	.....	..10,700,000	2.3248 USD (USDLIBBBA 3M)	.....	.....	.....(1,058,240)	123,624	.....	.....	.....760,767	.....	.....	.....(1,058,240)	.....	.....	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.	07/24/2015.	Sale.....	.....	..17,400,000	1.5488 USD (USDLIBBBA 3M)	.....	.....	.....(652,852)	125,480	.....	.....	.....672,916	.....	.....	.....(652,852)	.....	.....	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.	07/24/2015.	Sale.....	.....	..12,400,000	2.5858 USD (USDLIBBBA 3M)	.....	.....	.....(592,075)	161,717	.....	.....	.....244,518	.....	.....	.....(592,075)	.....	.....	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.	07/24/2015.	Sale.....	.....	..11,900,000	2.7818 USD (USDLIBBBA 3M)	.....	.....	.....(123,812)	168,100	.....	.....	.....(227,592)	.....	.....	.....(123,812)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	09/25/2012.	09/27/2022.	07/24/2015.	Sale.....	.....	..19,000,000	1.7048 USD (USDLIBBBA 3M)	.....	.....	.....(552,800)	153,434	.....	.....	.....560,014	.....	.....	.....(552,800)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	09/25/2012.	09/27/2032.	07/24/2015.	Sale.....	.....	..18,300,000	2.4318 USD (USDLIBBBA 3M)	.....	.....	.....(710,955)	222,432	.....	.....	.....386,650	.....	.....	.....(710,955)	.....	.....	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.	07/24/2015.	Sale.....	.....	..18,300,000	1.6798 USD (USDLIBBBA 3M)	.....	.....	.....(569,050)	145,027	.....	.....	.....572,735	.....	.....	.....(569,050)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZW7ZF32TWEFA7E	10/09/2012.	10/11/2042.	07/24/2015.	Sale.....	.....	..12,400,000	2.7068 USD (USDLIBBBA 3M)	.....	.....	.....(295,249)	169,902	.....	.....	.....(51,256)	.....	.....	.....(295,249)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/12/2012.	10/16/2042.	07/24/2015.	Sale.....	.....	..18,900,000	2.6058 USD (USDLIBBBA 3M)	.....	.....	.....(833,640)	248,334	.....	.....	.....301,581	.....	.....	.....(833,640)	.....	.....	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.	07/24/2015.	Sale.....	.....	..13,100,000	1.8108 USD (USDLIBBBA 3M)	.....	.....	.....(292,123)	113,657	.....	.....	.....294,892	.....	.....	.....(292,123)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	10/19/2012.	10/23/2027.	07/24/2015.	Sale.....	.....	..18,800,000	2.3068 USD (USDLIBBBA 3M)	.....	.....	.....(479,770)	215,433	.....	.....	.....253,636	.....	.....	.....(479,770)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	10/19/2012.	10/23/2022.	07/24/2015.	Sale.....	.....	..11,800,000	1.7928 USD (USDLIBBBA 3M)	.....	.....	.....(307,591)	101,186	.....	.....	.....281,082	.....	.....	.....(307,591)	.....	.....	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.	07/24/2015.	Sale.....	.....	..16,100,000	1.8078 USD (USDLIBBBA 3M)	.....	.....	.....(373,752)	139,503	.....	.....	.....366,370	.....	.....	.....(373,752)	.....	.....	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.	07/24/2015.	Sale.....	.....	..16,400,000	2.6818 USD (USDLIBBBA 3M)	.....	.....	.....(476,089)	222,530	.....	.....	.....14,567	.....	.....	.....(476,089)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/26/2012.	10/30/2022.	07/24/2015.	Sale.....	.....	..19,600,000	1.8128 USD (USDLIBBBA 3M)	.....	.....	.....(452,198)	170,499	.....	.....	.....440,705	.....	.....	.....(452,198)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/26/2012.	10/30/2042.	07/24/2015.	Sale.....	.....	...9,100,000	2.6928 USD (USDLIBBBA 3M)	.....	.....	.....(242,590)	124,094	.....	.....	.....(13,895)	.....	.....	.....(242,590)	.....	.....	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.	07/24/2015.	Sale.....	.....	..14,200,000	2.6618 USD (USDLIBBBA 3M)	.....	.....	.....(465,928)	191,171	.....	.....	.....65,990	.....	.....	.....(465,928)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	11/07/2012.	11/09/2042.	07/24/2015.	Sale.....	.....	..11,100,000	2.5568 USD (USDLIBBBA 3M)	.....	.....	.....(642,654)	142,999	.....	.....	.....287,291	.....	.....	.....(642,654)	.....	.....	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.	07/24/2015.	Sale.....	.....	..15,100,000	2.5628 USD (USDLIBBBA 3M)	.....	.....	.....(817,858)	195,038	.....	.....	.....372,771	.....	.....	.....(817,858)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	11/07/2012.	11/09/2022.	07/24/2015.	Sale.....	.....	..14,700,000	1.6858 USD (USDLIBBBA 3M)	.....	.....	.....(506,779)	117,534	.....	.....	.....471,838	.....	.....	.....(506,779)	.....	.....	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.	07/24/2015.	Sale.....	.....	..15,400,000	2.4988 USD (USDLIBBBA 3M)	.....	.....	.....(1,033,424)	193,409	.....	.....	.....576,678	.....	.....	.....(1,033,424)	.....	.....	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.	07/24/2015.	Sale.....	.....	..25,900,000	1.6598 USD (USDLIBBBA 3M)	.....	.....	.....(899,460)	203,342	.....	.....	.....884,243	.....	.....	.....(899,460)	.....	.....	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.	07/24/2015.	Sale.....	.....	..20,600,000	2.1448 USD (USDLIBBBA 3M)	.....	.....	.....(914,674)	217,792	.....	.....	.....660,195	.....	.....	.....(914,674)	.....	.....	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.	07/24/2015.	Sale.....	.....	..12,800,000	1.6398 USD (USDLIBBBA 3M)	.....	.....	.....(456,924)	99,221	.....	.....	.....458,021	.....	.....	.....(456,924)	.....	.....	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.	07/24/2015.	Sale.....	.....	..18,600,000	2.4758 USD (USDLIBBBA 3M)	.....	.....	.....(1,305,581)	231,432	.....	.....	.....781,879	.....	.....	.....(1,305,581)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	02/04/2013.	02/06/2043.	07/24/2015.	Sale.....		..11,300,000	3.0138 USD (USDLIBBBA 3M)			412,867	174,496			(736,194)			412,867			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.	07/24/2015.	Sale.....		..10,000,000	2.9308 USD (USDLIBBBA 3M)			173,644	149,766			(485,880)			173,644			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.	07/24/2015.	Sale.....		..20,000,000	2.4978 USD (USDLIBBBA 3M)			(149,541)	250,910			(127,903)			(149,541)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/26/2013.	02/28/2033.	07/24/2015.	Sale.....		..20,000,000	2.7368 USD (USDLIBBBA 3M)			45,826	277,731			(446,779)			45,826			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.	07/24/2015.	Sale.....		..8,600,000	3.0288 USD (USDLIBBBA 3M)			319,254	133,545			(588,370)			319,254			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.	07/24/2015.	Sale.....		..10,400,000	3.0018 USD (USDLIBBBA 3M)			341,452	159,920			(655,102)			341,452			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	04/03/2013.	04/05/2043.	07/24/2015.	Sale.....		..15,900,000	2.9438 USD (USDLIBBBA 3M)			359,310	238,950			(815,341)			359,310			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	04/04/2013.	04/08/2043.	07/24/2015.	Sale.....		..12,600,000	2.8888 USD (USDLIBBBA 3M)			135,992	185,547			(506,829)			135,992			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	04/05/2013.	04/09/2043.	07/24/2015.	Sale.....		..12,400,000	2.7608 USD (USDLIBBBA 3M)			(192,779)	173,692			(179,495)			(192,779)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2I	04/12/2013.	04/16/2033.	07/24/2015.	Sale.....		..15,200,000	2.6758 USD (USDLIBBBA 3M)			(93,736)	205,688			(196,725)			(93,736)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	04/12/2013.	04/16/2023.	07/24/2015.	Sale.....		..12,400,000	1.8938 USD (USDLIBBBA 3M)			(277,578)	113,389			253,646			(277,578)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2I	04/15/2013.	04/17/2043.	07/24/2015.	Sale.....		..10,000,000	2.7978 USD (USDLIBBBA 3M)			(54,127)	142,167			(218,947)			(54,127)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	04/17/2013.	04/19/2043.	07/24/2015.	Sale.....		..15,000,000	2.7768 USD (USDLIBBBA 3M)			(193,242)	211,475			(265,079)			(193,242)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	BNP Paribas.....	ROMUWSFPU8MPRO8K5P8	04/17/2013.	04/19/2023.	07/24/2015.	Sale.....		..15,000,000	1.8498 USD (USDLIBBBA 3M)			(411,321)	133,453			358,200			(411,321)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFL81	04/29/2013.	05/01/2023.	07/24/2015.	Sale.....		..15,000,000	1.8318 USD (USDLIBBBA 3M)			(408,240)	132,124			384,012			(408,240)			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.165

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/16/2013.	05/20/2023.	07/24/2015.	Sale.....	.....	..10,400,000	1.9998 USD (USDLIBBBA 3M)	.....	.....	.....(162,951)	101,547	.....	.....	.....135,211	.....	.....	.....(162,951)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/23/2013.	05/28/2023.	07/24/2015.	Sale.....	.....	..15,000,000	2.1428 USD (USDLIBBBA 3M)	.....	.....	.....(80,464)	158,303	.....	.....	.....29,586	.....	.....	.....(80,464)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2013.	06/07/2023.	07/24/2015.	Sale.....	.....	..10,000,000	2.2878 USD (USDLIBBBA 3M)	.....	.....	.....52,799	113,841	.....	.....	.....(91,191)	.....	.....	.....52,799	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2013.	06/07/2043.	07/24/2015.	Sale.....	.....	..10,000,000	3.2028 USD (USDLIBBBA 3M)	.....	.....	.....725,998	165,183	.....	.....	.....(1,035,704)	.....	.....	.....725,998	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/05/2013.	06/07/2023.	07/24/2015.	Sale.....	.....	..10,000,000	2.2838 USD (USDLIBBBA 3M)	.....	.....	.....46,341	113,617	.....	.....	.....(88,075)	.....	.....	.....46,341	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/06/2013.	06/10/2023.	07/24/2015.	Sale.....	.....	..15,000,000	2.2938 USD (USDLIBBBA 3M)	.....	.....	.....76,553	171,130	.....	.....	.....(142,843)	.....	.....	.....76,553	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/06/2013.	06/10/2023.	07/24/2015.	Sale.....	.....	..10,000,000	2.2368 USD (USDLIBBBA 3M)	.....	.....	.....8,942	110,889	.....	.....	.....(50,752)	.....	.....	.....8,942	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/12/2013.	06/14/2023.	07/24/2015.	Sale.....	.....	..10,000,000	2.3818 USD (USDLIBBBA 3M)	.....	.....	.....120,336	118,842	.....	.....	.....(163,750)	.....	.....	.....120,336	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/12/2013.	06/14/2023.	07/24/2015.	Sale.....	.....	..10,000,000	2.3768 USD (USDLIBBBA 3M)	.....	.....	.....113,107	118,562	.....	.....	.....(159,846)	.....	.....	.....113,107	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/15/2013.	07/17/2023.	07/24/2015.	Sale.....	.....	..14,600,000	2.7738 USD (USDLIBBBA 3M)	.....	.....	.....584,814	205,597	.....	.....	.....(684,439)	.....	.....	.....584,814	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/16/2013.	07/18/2023.	07/24/2015.	Sale.....	.....	..11,400,000	2.7368 USD (USDLIBBBA 3M)	.....	.....	.....428,895	158,162	.....	.....	.....(501,241)	.....	.....	.....428,895	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/12/2013.	08/14/2023.	07/24/2015.	Sale.....	.....	..15,000,000	2.7308 USD (USDLIBBBA 3M)	.....	.....	.....560,961	208,042	.....	.....	.....(650,187)	.....	.....	.....560,961	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/26/2013.	08/28/2023.	07/24/2015.	Sale.....	.....	...8,900,000	2.9698 USD (USDLIBBBA 3M)	.....	.....	.....488,707	135,226	.....	.....	.....(555,945)	.....	.....	.....488,707	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/27/2013.	08/29/2023.	07/24/2015.	Sale.....	.....	..17,100,000	2.9338 USD (USDLIBBBA 3M)	.....	.....	.....899,782	256,435	.....	.....	.....(1,019,087)	.....	.....	.....899,782	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/27/2013.	08/29/2023.	07/24/2015.	Sale.....	.....	..12,000,000	2.9158 USD (USDLIBBBA 3M)	.....	.....	.....610,685	178,743	.....	.....	.....(697,910)	.....	.....	.....610,685	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.166

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/30/2013.	09/03/2023.	07/24/2015.	Sale.....		..18,000,000	2.9448 USD (USDLIBBBA 3M)			952,044	271,162			..(1,086,588)			952,044			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/16/2013.	09/18/2023.	07/24/2015.	Sale.....		..15,000,000	2.9448 USD (USDLIBBBA 3M)			796,706	225,641			(906,191)			796,706			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/18/2013.	09/20/2023.	07/24/2015.	Sale.....		..20,000,000	2.8488 USD (USDLIBBBA 3M)			915,231	290,039			..(1,053,981)			915,231			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/23/2013.	09/25/2023.	07/24/2015.	Sale.....		..10,000,000	2.8598 USD (USDLIBBBA 3M)			456,249	145,595			(535,421)			456,249			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2013.	09/26/2023.	07/24/2015.	Sale.....		..10,000,000	2.8318 USD (USDLIBBBA 3M)			434,759	143,966			(512,975)			434,759			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/25/2013.	09/27/2023.	07/24/2015.	Sale.....		..10,000,000	2.7758 USD (USDLIBBBA 3M)			397,395	140,850			(468,044)			397,395			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/30/2013.	10/02/2023.	07/24/2015.	Sale.....		..10,000,000	2.7768 USD (USDLIBBBA 3M)			391,875	140,868			(468,881)			391,875			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/03/2013.	10/07/2023.	07/24/2015.	Sale.....		..10,000,000	2.7468 USD (USDLIBBBA 3M)			377,243	139,296			(444,587)			377,243			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/07/2013.	10/09/2023.	07/24/2015.	Sale.....		..10,000,000	2.7658 USD (USDLIBBBA 3M)			388,030	140,355			(459,851)			388,030			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/17/2013.	10/21/2023.	07/24/2015.	Sale.....		..20,000,000	2.7578 USD (USDLIBBBA 3M)			758,305	279,841			(905,946)			758,305			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/23/2013.	10/25/2023.	07/24/2015.	Sale.....		..15,000,000	2.6398 USD (USDLIBBBA 3M)			448,810	199,998			(535,847)			448,810			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/07/2013.	11/12/2023.	07/24/2015.	Sale.....		..15,000,000	2.732 USD (USDLIBBBA 3M)			543,312	207,887			(646,188)			543,312			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/18/2013.	11/20/2023.	07/24/2015.	Sale.....		..12,100,000	2.733 USD (USDLIBBBA 3M)			436,797	167,927			(522,251)			436,797			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/19/2013.	11/21/2023.	07/24/2015.	Sale.....		..11,200,000	2.73 USD (USDLIBBBA 3M)			401,620	155,179			(480,746)			401,620			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/11/2013.	12/13/2023.	07/24/2015.	Sale.....		..10,200,000	2.872 USD (USDLIBBBA 3M)			470,631	149,268			(556,504)			470,631			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.167

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/06/2014.	01/08/2024.	07/24/2015.	Sale.....	.....	..10,000,000	3.03 USD (USDLIBBBA 3M)	.....	.....	.....585,757	155,183	.....	.....	.....(675,490)	.....	.....	.....585,757	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/07/2014.	01/09/2024.	07/24/2015.	Sale.....	.....	..10,000,000	3.021 USD (USDLIBBBA 3M)	.....	.....	.....574,357	154,674	.....	.....	.....(668,006)	.....	.....	.....574,357	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/10/2014.	01/14/2024.	07/24/2015.	Sale.....	.....	..15,000,000	2.966 USD (USDLIBBBA 3M)	.....	.....	.....803,082	227,308	.....	.....	.....(933,710)	.....	.....	.....803,082	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/13/2014.	01/15/2024.	07/24/2015.	Sale.....	.....	..16,000,000	2.904 USD (USDLIBBBA 3M)	.....	.....	.....778,314	236,966	.....	.....	.....(913,809)	.....	.....	.....778,314	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/21/2014.	01/23/2024.	07/24/2015.	Sale.....	.....	..10,000,000	2.928 USD (USDLIBBBA 3M)	.....	.....	.....364,990	149,448	.....	.....	.....(590,790)	.....	.....	.....364,990	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/23/2014.	01/27/2024.	07/24/2015.	Sale.....	.....	..15,000,000	2.889 USD (USDLIBBBA 3M)	.....	.....	.....718,770	220,982	.....	.....	.....(837,365)	.....	.....	.....718,770	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/27/2014.	01/29/2024.	07/24/2015.	Sale.....	.....	..12,000,000	2.857 USD (USDLIBBBA 3M)	.....	.....	.....546,225	174,717	.....	.....	.....(638,856)	.....	.....	.....546,225	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/29/2014.	01/31/2024.	07/24/2015.	Sale.....	.....	..10,000,000	2.816 USD (USDLIBBBA 3M)	.....	.....	.....422,520	143,280	.....	.....	.....(498,338)	.....	.....	.....422,520	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	01/31/2014.	02/04/2024.	07/24/2015.	Sale.....	.....	..18,000,000	2.795 USD (USDLIBBBA 3M)	.....	.....	.....717,523	255,994	.....	.....	.....(861,892)	.....	.....	.....717,523	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2024.	07/24/2015.	Sale.....	.....	..12,000,000	2.763 USD (USDLIBBBA 3M)	.....	.....	.....453,080	168,423	.....	.....	.....(542,670)	.....	.....	.....453,080	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/03/2014.	02/05/2024.	07/24/2015.	Sale.....	.....	..15,000,000	2.749 USD (USDLIBBBA 3M)	.....	.....	.....549,705	209,350	.....	.....	.....(660,842)	.....	.....	.....549,705	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	02/26/2014.	02/28/2024.	07/24/2015.	Sale.....	.....	..12,000,000	2.768 USD (USDLIBBBA 3M)	.....	.....	.....455,185	168,739	.....	.....	.....(547,885)	.....	.....	.....455,185	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/03/2014.	03/05/2024.	07/24/2015.	Sale.....	.....	..16,000,000	2.725 USD (USDLIBBBA 3M)	.....	.....	.....541,810	221,271	.....	.....	.....(672,614)	.....	.....	.....541,810	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/11/2014.	03/13/2024.	07/24/2015.	Sale.....	.....	..15,000,000	2.8655 USD (USDLIBBBA 3M)	.....	.....	.....681,183	218,965	.....	.....	.....(807,502)	.....	.....	.....681,183	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/12/2014.	03/14/2024.	07/24/2015.	Sale.....	.....	..18,000,000	2.844 USD (USDLIBBBA 3M)	.....	.....	.....795,984	260,598	.....	.....	.....(936,483)	.....	.....	.....795,984	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.168

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/25/2014.	03/27/2024.	07/24/2015.	Sale.....	.....	..16,000,000	2.8535 USD (USDLIBBBA 3M)	.....	.....	.....700,805	232,335	.....	.....	.....(844,095)	.....	.....	.....700,805	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2024.	07/24/2015.	Sale.....	.....	..17,000,000	2.8205 USD (USDLIBBBA 3M)	.....	.....	.....699,127	243,428	.....	.....	.....(849,946)	.....	.....	.....699,127	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/27/2014.	03/31/2024.	07/24/2015.	Sale.....	.....	..15,000,000	2.785 USD (USDLIBBBA 3M)	.....	.....	.....574,010	211,802	.....	.....	.....(704,954)	.....	.....	.....574,010	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/04/2014.	04/08/2024.	07/24/2015.	Sale.....	.....	..11,000,000	2.839 USD (USDLIBBBA 3M)	.....	.....	.....471,278	158,912	.....	.....	.....(565,920)	.....	.....	.....471,278	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/07/2014.	04/09/2024.	07/24/2015.	Sale.....	.....	..16,000,000	2.822 USD (USDLIBBBA 3M)	.....	.....	.....664,367	229,613	.....	.....	.....(799,972)	.....	.....	.....664,367	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/15/2014.	04/17/2024.	07/24/2015.	Sale.....	.....	..15,000,000	2.723 USD (USDLIBBBA 3M)	.....	.....	.....500,769	206,955	.....	.....	.....(623,276)	.....	.....	.....500,769	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	04/25/2014.	04/29/2024.	07/24/2015.	Sale.....	.....	...9,000,000	2.774 USD (USDLIBBBA 3M)	.....	.....	.....347,638	126,847	.....	.....	.....(413,769)	.....	.....	.....347,638	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/05/2014.	05/07/2024.	07/24/2015.	Sale.....	.....	..12,000,000	2.723 USD (USDLIBBBA 3M)	.....	.....	.....405,857	165,826	.....	.....	.....(497,131)	.....	.....	.....405,857	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/26/2014.	06/30/2024.	07/24/2015.	Sale.....	.....	..11,000,000	2.6255 USD (USDLIBBBA 3M)	.....	.....	.....270,744	145,496	.....	.....	.....(360,660)	.....	.....	.....270,744	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/09/2014.	07/11/2024.	07/24/2015.	Sale.....	.....	..15,000,000	2.67 USD (USDLIBBBA 3M)	.....	.....	.....420,057	202,430	.....	.....	.....(546,943)	.....	.....	.....420,057	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/17/2014.	07/21/2024.	07/24/2015.	Sale.....	.....	..13,000,000	2.589 USD (USDLIBBBA 3M)	.....	.....	.....273,132	169,584	.....	.....	.....(381,284)	.....	.....	.....273,132	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2014.	08/05/2024.	07/24/2015.	Sale.....	.....	..14,000,000	2.6575 USD (USDLIBBBA 3M)	.....	.....	.....381,639	188,206	.....	.....	.....(491,444)	.....	.....	.....381,639	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2014.	08/05/2024.	07/24/2015.	Sale.....	.....	..10,000,000	2.6395 USD (USDLIBBBA 3M)	.....	.....	.....261,235	133,423	.....	.....	.....(335,312)	.....	.....	.....261,235	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/24/2014.	09/26/2024.	07/24/2015.	Sale.....	.....	..12,000,000	2.662 USD (USDLIBBBA 3M)	.....	.....	.....311,896	161,326	.....	.....	.....(421,609)	.....	.....	.....311,896	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/26/2014.	09/30/2024.	07/24/2015.	Sale.....	.....	..13,000,000	2.67 USD (USDLIBBBA 3M)	.....	.....	.....351,961	175,196	.....	.....	.....(466,103)	.....	.....	.....351,961	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.169

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/09/2014.	10/14/2024.	07/24/2015.	Sale.....	.....	...9,000,000	2.48 USD (USDLIBBBA 3M)	.....	.....	.....97,672	111,863	.....	.....	.....(169,742)	.....	.....	.....97,672	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2014.	10/17/2024.	07/24/2015.	Sale.....	.....	..25,000,000	2.213 USD (USDLIBBBA 3M)	.....	.....	.....(362,738)	273,383	.....	.....	.....123,105	.....	.....	.....(362,738)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL82	12/10/2014.	12/12/2016.	07/24/2015.	Sale.....	.....	..54,000,000	0.82 USD (USDLIBBBA 3M)	.....	.....	.....210,181	(107,192)	.....	.....	.....	.....	.....	.....210,181	.....	.....	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.	07/27/2015.	Sale.....	.....	..54,900,000	USDLIBBBA 3M (3.5023 USD)	.....	.....	.....(4,215,895)	(1,002,296)	.....	.....	.....4,369,940	.....	.....	.....(4,215,895)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	01/14/2011.	01/18/2016.	07/27/2015.	Sale.....	.....	..45,500,000	USDLIBBBA 3M (2.1543 USD)	.....	.....	.....(395,560)	(484,907)	.....	.....	.....805,832	.....	.....	.....(395,560)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	02/14/2011.	02/16/2031.	07/27/2015.	Sale.....	.....	..75,000,000	USDLIBBBA 3M (4.3382 USD)	.....	.....	.....(16,959,572)	(1,725,239)	.....	.....	.....18,135,334	.....	.....	.....(16,959,572)	.....	.....	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.	07/27/2015.	Sale.....	.....	..75,000,000	USDLIBBBA 3M (4.3412 USD)	.....	.....	.....(17,310,944)	(1,726,508)	.....	.....	.....18,165,615	.....	.....	.....(17,310,944)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	02/14/2011.	02/16/2031.	07/27/2015.	Sale.....	.....	..75,000,000	USDLIBBBA 3M (4.3432 USD)	.....	.....	.....(17,252,937)	(1,727,354)	.....	.....	.....18,185,802	.....	.....	.....(17,252,937)	.....	.....	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.	07/27/2015.	Sale.....	.....	...2,900,000	USDLIBBBA 3M (4.3482 USD)	.....	.....	.....53,503	(66,873)	.....	.....	.....705,136	.....	.....	.....53,503	.....	.....	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.	07/27/2015.	Sale.....	.....	..72,100,000	USDLIBBBA 3M (4.3482 USD)	.....	.....	.....(17,433,977)	(1,662,596)	.....	.....	.....17,531,135	.....	.....	.....(17,433,977)	.....	.....	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.	07/27/2015.	Sale.....	.....	..21,200,000	USDLIBBBA 3M (2.0633 USD)	.....	.....	.....(277,801)	(215,606)	.....	.....	.....426,219	.....	.....	.....(277,801)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	06/02/2011.	06/06/2016.	07/27/2015.	Sale.....	.....	..23,700,000	USDLIBBBA 3M (1.8803 USD)	.....	.....	.....(280,504)	(216,612)	.....	.....	.....423,837	.....	.....	.....(280,504)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	06/20/2011.	06/22/2031.	07/27/2015.	Sale.....	.....	..61,800,000	USDLIBBBA 3M (3.7913 USD)	.....	.....	.....(9,634,157)	(1,230,093)	.....	.....	.....10,507,528	.....	.....	.....(9,634,157)	.....	.....	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.	07/27/2015.	Sale.....	.....	153,600,000	USDLIBBBA 3M (3.67 USD)	.....	.....	.....(19,146,057)	(2,949,184)	.....	.....	.....20,490,158	.....	.....	.....(19,146,057)	.....	.....	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.	07/27/2015.	Sale.....	.....	231,200,000	USDLIBBBA 3M (3.8625 USD)	.....	.....	.....(38,997,340)	(4,690,100)	.....	.....	.....41,627,607	.....	.....	.....(38,997,340)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/08/2011.	08/10/2026.	07/27/2015.	Sale.....		129,900,000	USDLIBBBA 3M (3.1212 USD)			...(8,870,435)	...(2,095,362)			..10,028,786			...(8,870,435)			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.	07/27/2015.	Sale.....		..62,700,000	USDLIBBBA 3M (1.4333 USD)			...(570,867)	...(414,616)			722,591			...(570,867)			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.	07/27/2015.	Sale.....		107,500,000	USDLIBBBA 3M (3.3142 USD)			...(10,254,647)	...(1,851,030)			..11,271,760			...(10,254,647)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/10/2011.	08/12/2016.	07/27/2015.	Sale.....		..32,000,000	USDLIBBBA 3M (1.2413 USD)			...(222,412)	...(176,683)			270,350			...(222,412)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	08/19/2011.	08/23/2016.	07/27/2015.	Sale.....		..31,800,000	USDLIBBBA 3M (1.1913 USD)			...(198,797)	...(166,768)			241,589			...(198,797)			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.	07/27/2015.	Sale.....		..44,500,000	USDLIBBBA 3M (2.8763 USD)			...(1,318,697)	...(656,189)			1,982,318			...(1,318,697)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	08/31/2011.	09/02/2016.	07/27/2015.	Sale.....		..17,300,000	USDLIBBBA 3M (1.2562 USD)			...(121,369)	...(97,154)			148,630			...(121,369)			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.	07/27/2015.	Sale.....		..24,900,000	USDLIBBBA 3M (1.1842 USD)			...(163,842)	...(129,841)			183,615			...(163,842)			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.	07/27/2015.	Sale.....		..41,400,000	USDLIBBBA 3M (1.1802 USD)			...(271,528)	...(215,044)			302,249			...(271,528)			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.	07/27/2015.	Sale.....		..22,300,000	USDLIBBBA 3M (1.1252 USD)			...(130,599)	...(108,288)			141,313			...(130,599)			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.	07/27/2015.	Sale.....		..15,200,000	USDLIBBBA 3M (1.1782 USD)			...(94,032)	...(78,363)			109,807			...(94,032)			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.	07/27/2015.	Sale.....		..41,400,000	USDLIBBBA 3M (2.8242 USD)			...(1,191,304)	...(597,696)			1,544,248			...(1,191,304)			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.	07/27/2015.	Sale.....		...9,500,000	USDLIBBBA 3M (1.1142 USD)			32,621	...(45,430)			56,771			32,621			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.	07/27/2015.	Sale.....		..43,900,000	USDLIBBBA 3M (1.1142 USD)			...(349,259)	...(209,933)			262,344			...(349,259)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	10/03/2011.	10/05/2016.	07/27/2015.	Sale.....		..14,400,000	USDLIBBBA 3M (1.2142 USD)			...(105,074)	...(77,028)			109,648			...(105,074)			005.....

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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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/27/2015.	Sale.....	.....	..65,600,000	USDLIBBBA 3M (2.0042 USD)	.....	.....	.....(41,528)	(643,136)	.....	.....	.....(32,061)	.....	.....	.....(41,528)	.....	.....	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.	07/27/2015.	Sale.....	.....	..63,900,000	USDLIBBBA 3M (2.3562 USD)	.....	.....	.....780,440	(753,303)	.....	.....	.....(143,971)	.....	.....	.....780,440	.....	.....	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.	07/27/2015.	Sale.....	.....	..83,900,000	USDLIBBBA 3M (2.5832 USD)	.....	.....	.....3,711,274	(1,096,474)	.....	.....	....(1,568,834)	.....	.....	....3,711,274	.....	.....	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.	07/27/2015.	Sale.....	.....	..55,700,000	USDLIBBBA 3M (1.2262 USD)	.....	.....	.....(399,897)	(301,756)	.....	.....	.....435.603	.....	.....	.....(399,897)	.....	.....	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.	07/27/2015.	Sale.....	.....	..12,200,000	USDLIBBBA 3M (3.5782 USD)	.....	.....	.....20,097	(227,898)	.....	.....	.....1,678,239	.....	.....	.....20,097	.....	.....	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.	07/27/2015.	Sale.....	.....	118,700,000	USDLIBBBA 3M (3.5782 USD)	.....	.....	...(16,428,465)	...(2,217,338)	.....	.....	..16,328,444	.....	.....	...(16,428,465)	.....	.....	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.	07/27/2015.	Sale.....	.....	..49,500,000	USDLIBBBA 3M (3.0702 USD)	.....	.....	.....(2,885,551)	(783,992)	.....	.....	...3,534,104	.....	.....	...(2,885,551)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32WEFA76	01/11/2013.	01/15/2033.	07/27/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (2.6762 USD)	.....	.....	.....52,921	(339,962)	.....	.....	.....338,232	.....	.....	.....52,921	.....	.....	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.	07/27/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (2.6172 USD)	.....	.....	.....(187,007)	(332,042)	.....	.....	.....501,524	.....	.....	.....(187,007)	.....	.....	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.	07/27/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (2.8412 USD)	.....	.....	.....(669,874)	(363,620)	.....	.....	.....939,088	.....	.....	.....(669,874)	.....	.....	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.	07/27/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (2.8462 USD)	.....	.....	.....(725,542)	(364,554)	.....	.....	.....957,820	.....	.....	.....(725,542)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	03/13/2013.	03/15/2033.	07/27/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (2.9082 USD)	.....	.....	.....(950,712)	(372,769)	.....	.....	....1,189,004	.....	.....	.....(950,712)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	03/18/2013.	03/20/2033.	07/27/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (2.8482 USD)	.....	.....	.....(620,978)	(364,248)	.....	.....	.....966,585	.....	.....	.....(620,978)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2013.	07/10/2028.	07/27/2015.	Sale.....	.....	..50,000,000	USDLIBBBA 3M (3.3982 USD)	.....	.....	.....(4,967,904)	(884,003)	.....	.....	.....5,497,992	.....	.....	.....(4,967,904)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2033.	07/27/2015.	Sale.....	.....	..59,500,000	USDLIBBBA 3M (3.4142 USD)	.....	.....	.....(6,623,092)	(1,057,415)	.....	.....	.....7,377,848	.....	.....	...(6,623,092)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2013.	10/31/2033.	07/27/2015.	Sale.....		..59,500,000	USDLIBBBA 3M (3.4082 USD)			(6,490,307)	(1,055,402)						..(6,490,307)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/03/2014.	07/07/2034.	07/27/2015.	Sale.....		..52,000,000	USDLIBBBA 3M (3.339 USD)			(5,182,587)	(901,544)						..(5,182,587)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	09/20/2010.	09/22/2015.	07/27/2015.	Sale.....		..40,000,000	1.6858 USD (USDLIBBBA 3M)			89,338	321,270			(390,500)			89,338			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	11/16/2010.	11/18/2015.	07/27/2015.	Sale.....		..52,400,000	1.7428 USD (USDLIBBBA 3M)			235,491	438,637			(619,756)			235,491			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.	07/27/2015.	Sale.....		..34,500,000	4.2817 USD (USDLIBBBA 3M)			5,754,917	781,947			(6,105,665)			5,754,917			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	07/27/2009.	07/29/2019.	07/27/2015.	Sale.....		..39,000,000	3.9927 USD (USDLIBBBA 3M)			3,737,044	820,384			(3,964,962)			3,737,044			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.	07/27/2015.	Sale.....		..69,800,000	3.6428 USD (USDLIBBBA 3M)			5,774,287	1,330,096			(6,117,500)			5,774,287			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	09/21/2009.	09/23/2024.	07/27/2015.	Sale.....		..30,700,000	3.9478 USD (USDLIBBBA 3M)			4,271,078	637,813			(4,569,466)			4,271,078			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.	07/27/2015.	Sale.....		7,500,000	3.8778 USD (USDLIBBBA 3M)			(12,730)	152,817			(764,071)			(12,730)			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.	07/27/2015.	Sale.....		..31,500,000	3.8778 USD (USDLIBBBA 3M)			3,780,620	641,832			(3,209,096)			3,780,620			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.	07/27/2015.	Sale.....		8,200,000	4.3988 USD (USDLIBBBA 3M)			0	175,235			(1,968,704)			0			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.	07/27/2015.	Sale.....		..22,300,000	2.2377 USD (USDLIBBBA 3M)			210,077	248,173			(421,556)			210,077			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	02/08/2011.	02/10/2016.	07/27/2015.	Sale.....		..32,800,000	2.5267 USD (USDLIBBBA 3M)			379,256	419,127			(738,242)			379,256			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.	07/27/2015.	Sale.....		..44,400,000	2.4167 USD (USDLIBBBA 3M)			593,400	537,890			(1,035,427)			593,400			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMIK50	04/13/2011.	04/15/2016.	07/27/2015.	Sale.....		..18,400,000	2.3628 USD (USDLIBBBA 3M)			254,771	217,695			(425,040)			254,771			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/13/2011.	04/15/2031.	07/27/2015.	Sale.....		..37,000,000	4.1838 USD (USDLIBBBA 3M)			7,669,970	817,687			..(8,226,133)			7,669,970			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.	07/27/2015.	Sale.....		..24,900,000	2.1267 USD (USDLIBBBA 3M)			320,218	261,854			(512,018)			320,218			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.	07/27/2015.	Sale.....		..18,000,000	1.8427 USD (USDLIBBBA 3M)			215,593	160,068			(316,990)			215,593			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	07/08/2011.	07/12/2016.	07/27/2015.	Sale.....		151,900,000	1.9047 USD (USDLIBBBA 3M)			1,994,870	1,404,480			..(2,848,369)			1,994,870			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	08/15/2011.	08/17/2016.	07/27/2015.	Sale.....		..17,400,000	1.2248 USD (USDLIBBBA 3M)			115,996	94,779			(142,066)			115,996			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA76	08/30/2011.	09/01/2016.	07/27/2015.	Sale.....		..30,900,000	1.2527 USD (USDLIBBBA 3M)			214,180	172,999			(263,821)			214,180			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.	07/27/2015.	Sale.....		..26,900,000	3.0407 USD (USDLIBBBA 3M)			1,380,563	421,819			..(1,808,199)			1,380,563			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.	07/27/2015.	Sale.....		..17,300,000	1.1818 USD (USDLIBBBA 3M)			105,682	89,573			(126,288)			105,682			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.	07/27/2015.	Sale.....		..16,800,000	1.2438 USD (USDLIBBBA 3M)			119,111	92,783			(139,590)			119,111			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/06/2011.	10/11/2016.	07/27/2015.	Sale.....		..45,200,000	1.3318 USD (USDLIBBBA 3M)			378,951	271,903			(434,119)			378,951			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.	07/27/2015.	Sale.....		..13,400,000	1.5025 USD (USDLIBBBA 3M)			(55,315)	93,448			(169,091)			(55,315)			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.	07/27/2015.	Sale.....		..53,900,000	1.5025 USD (USDLIBBBA 3M)			756,759	375,884			(680,148)			756,759			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.	07/27/2015.	Sale.....		..52,600,000	1.3948 USD (USDLIBBBA 3M)			477,914	340,147			(559,855)			477,914			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.	07/27/2015.	Sale.....		..37,500,000	1.4378 USD (USDLIBBBA 3M)			368,820	248,512			(425,431)			368,820			005.....

E19.173

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868	10/28/2011.	11/01/2016.	07/27/2015.	Sale.....		...7,200,000	1.41 USD (USDLIBBBA 3M)			(18,733)	46,605	.....		.....(77,582)			(18,733)			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.	07/27/2015.	Sale.....		..24,200,000	1.41 USD (USDLIBBBA 3M)			317,036	156,645	.....		.....(260,760)			317,036			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868	10/28/2011.	11/01/2031.	07/27/2015.	Sale.....		..19,800,000	3.01 USD (USDLIBBBA 3M)			1,035,444	306,804	.....		.....(1,244,500)			1,035,444			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	HSBC Bank USA NA	1E8VN30JCEQV1H4R804.	11/18/2011.	11/22/2021.	07/27/2015.	Sale.....		..65,800,000	2.1918 USD (USDLIBBBA 3M)			708,265	715,976	.....		.....(708,103)			708,265			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	HSBC Bank USA NA	1E8VN30JCEQV1H4R804.	11/18/2011.	11/22/2026.	07/27/2015.	Sale.....		..46,200,000	2.5328 USD (USDLIBBBA 3M)			221,395	591,542	.....		.....(721,210)			221,395			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	HSBC Bank USA NA	1E8VN30JCEQV1H4R804.	06/04/2012.	06/07/2022.	07/27/2015.	Sale.....		..52,100,000	1.7358 USD (USDLIBBBA 3M)			(1,204,989)	433,851	.....		.....1,256,644			(1,204,989)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/31/2013.	11/04/2015.	07/27/2015.	Sale.....		..52,700,000	0.4318 USD (USDLIBBBA 3M)			51,701	50,907	.....		.....(19,542)			51,701			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	03/18/2014.	03/20/2016.	07/27/2015.	Sale.....		106,000,000	0.492 USD (USDLIBBBA 3M)			67,107	136,058	.....		.....44,019			67,107			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/13/2014.	05/15/2016.	07/27/2015.	Sale.....		120,000,000	0.5235 USD (USDLIBBBA 3M)			98,869	179,404	.....		.....128,665			98,869			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/04/2014.	06/06/2016.	07/27/2015.	Sale.....		..59,000,000	0.5365 USD (USDLIBBBA 3M)			35,816	92,170	.....		.....73,644			35,816			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTX03601TB7DW3U6	05/05/2008.	05/07/2028.	07/27/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (4.8515 USD)			(2,622,274)	(258,840)	.....		.....2,776,737			(2,622,274)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTX03601TB7DW3U6	12/15/2008.	12/17/2018.	07/27/2015.	Sale.....		..66,400,000	USDLIBBBA 3M (2.7662 USD)			169,448	(936,911)	.....		.....3,051,899			169,448			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.	07/27/2015.	Sale.....		..13,500,000	USDLIBBBA 3M (3.0922 USD)			17,900	(215,262)	.....		.....999,623			17,900			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTX03601TB7DW3U6	01/26/2009.	01/28/2019.	07/27/2015.	Sale.....		...8,600,000	USDLIBBBA 3M (2.7952 USD)			111,724	(122,743)	.....		.....406,763			111,724			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.	07/27/2015.	Sale.....		...9,300,000	USDLIBBBA 3M (3.0933 USD)			134,372	(148,367)	.....		.....677,271			134,372			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/27/2015.	Sale.....	.....	...7,500,000	USDLIBBBA 3M (3.1503 USD)	.....	.....	.....110,454	(122,061)	.....	.....	.....607,873	.....	.....	.....110,454	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	02/03/2009.	02/05/2019.	07/27/2015.	Sale.....	.....	...6,500,000	USDLIBBBA 3M (2.9842 USD)	.....	.....	.....87,019	(99,771)	.....	.....	.....356,133	.....	.....	.....87,019	.....	.....	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.	07/27/2015.	Sale.....	.....	...8,800,000	USDLIBBBA 3M (3.2633 USD)	.....	.....	.....129,340	(148,924)	.....	.....	.....764,735	.....	.....	.....129,340	.....	.....	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.	07/27/2015.	Sale.....	.....	...9,100,000	USDLIBBBA 3M (3.3143 USD)	.....	.....	.....135,928	(156,618)	.....	.....	.....917,044	.....	.....	.....135,928	.....	.....	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.	07/27/2015.	Sale.....	.....	...8,500,000	USDLIBBBA 3M (1.6453 USD)	.....	.....	.....49,415	(66,444)	.....	.....	.....76,834	.....	.....	.....49,415	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB21	09/13/2010.	09/15/2015.	07/27/2015.	Sale.....	.....	...7,500,000	USDLIBBBA 3M (1.7403 USD)	.....	.....	.....44,085	(62,438)	.....	.....	.....74,595	.....	.....	.....44,085	.....	.....	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.	07/27/2015.	Sale.....	.....	...14,500,000	USDLIBBBA 3M (2.2092 USD)	.....	.....	.....30,213	(159,053)	.....	.....	.....248,280	.....	.....	.....30,213	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMIK50	06/05/2009.	06/09/2019.	07/27/2015.	Sale.....	.....	...10,700,000	USDLIBBBA 3M (4.2143 USD)	.....	.....	.....52,605	(238,614)	.....	.....	.....1,170,313	.....	.....	.....52,605	.....	.....	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.	07/27/2015.	Sale.....	.....	...9,900,000	USDLIBBBA 3M (4.4823 USD)	.....	.....	.....51,989	(235,735)	.....	.....	.....1,908,205	.....	.....	.....51,989	.....	.....	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.	07/27/2015.	Sale.....	.....	...7,700,000	USDLIBBBA 3M (4.5173 USD)	.....	.....	.....40,772	(184,869)	.....	.....	.....1,923,224	.....	.....	.....40,772	.....	.....	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.	07/27/2015.	Sale.....	.....	...5,000,000	USDLIBBBA 3M (3.9353 USD)	.....	.....	.....9,129	(103,466)	.....	.....	.....523,103	.....	.....	.....9,129	.....	.....	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.	07/27/2015.	Sale.....	.....	...8,300,000	USDLIBBBA 3M (2.3833 USD)	.....	.....	.....57,618	(99,115)	.....	.....	.....190,901	.....	.....	.....57,618	.....	.....	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.	07/27/2015.	Sale.....	.....	...9,100,000	USDLIBBBA 3M (1.3163 USD)	.....	.....	.....44,898	(54,135)	.....	.....	.....87,551	.....	.....	.....44,898	.....	.....	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.	07/27/2015.	Sale.....	.....	...8,100,000	USDLIBBBA 3M (1.2452 USD)	.....	.....	.....32,719	(44,799)	.....	.....	.....67,374	.....	.....	.....32,719	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA78	09/27/2011.	09/29/2016.	07/27/2015.	Sale.....	.....	...10,000,000	USDLIBBBA 3M (1.2442 USD)	.....	.....	.....37,441	(55,075)	.....	.....	.....82,017	.....	.....	.....37,441	.....	.....	005.....

E19.175

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/27/2015.	Sale.....	.....	..12,100,000	USDLIBBBA 3M (1.505 USD)	.....	.....	.....50,033	(84,553)	.....	.....	.....153,222	.....	.....	.....50,033	.....	.....	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.	07/27/2015.	Sale.....	.....	...6,700,000	USDLIBBBA 3M (1.4113 USD)	.....	.....	.....17,451	(43,416)	.....	.....	.....72,346	.....	.....	.....17,451	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	03/24/2008.	03/26/2028.	07/27/2015.	Sale.....	.....	...7,530,000	4.5425 USD (USDLIBBBA 3M)	.....	.....	.....(110,472)	181,725	.....	.....	.....(1,813,464)	.....	.....	.....(110,472)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	03/24/2008.	03/26/2023.	07/27/2015.	Sale.....	.....	...5,270,000	4.43 USD (USDLIBBBA 3M)	.....	.....	.....(75,373)	123,840	.....	.....	.....(914,690)	.....	.....	.....(75,373)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG3	10/08/2008.	10/10/2018.	07/27/2015.	Sale.....	.....	..10,300,000	4.1398 USD (USDLIBBBA 3M)	.....	.....	.....(122,047)	225,177	.....	.....	.....(990,351)	.....	.....	.....(122,047)	.....	.....	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.	07/27/2015.	Sale.....	.....	..11,700,000	3.5358 USD (USDLIBBBA 3M)	.....	.....	.....(61,242)	216,050	.....	.....	.....(878,360)	.....	.....	.....(61,242)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG3	12/02/2008.	12/04/2028.	07/27/2015.	Sale.....	.....	..10,000,000	2.9348 USD (USDLIBBBA 3M)	.....	.....	.....(36,890)	150,910	.....	.....	.....(552,587)	.....	.....	.....(36,890)	.....	.....	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.	07/27/2015.	Sale.....	.....	..50,800,000	2.9288 USD (USDLIBBBA 3M)	.....	.....	.....(164,324)	764,300	.....	.....	.....(2,650,216)	.....	.....	.....(164,324)	.....	.....	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.	07/27/2015.	Sale.....	.....	..13,200,000	2.9638 USD (USDLIBBBA 3M)	.....	.....	.....(43,263)	201,203	.....	.....	.....(819,633)	.....	.....	.....(43,263)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2008.	12/23/2028.	07/27/2015.	Sale.....	.....	...8,300,000	2.5348 USD (USDLIBBBA 3M)	.....	.....	.....(16,106)	106,306	.....	.....	.....(59,315)	.....	.....	.....(16,106)	.....	.....	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.	07/27/2015.	Sale.....	.....	...7,800,000	1.6337 USD (USDLIBBBA 3M)	.....	.....	.....(52,674)	60,392	.....	.....	.....(63,194)	.....	.....	.....(52,674)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA78	08/12/2010.	08/17/2015.	07/27/2015.	Sale.....	.....	..10,200,000	1.6707 USD (USDLIBBBA 3M)	.....	.....	.....(69,079)	81,207	.....	.....	.....(86,418)	.....	.....	.....(69,079)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	09/29/2010.	10/01/2020.	07/27/2015.	Sale.....	.....	...7,500,000	2.5238 USD (USDLIBBBA 3M)	.....	.....	.....(58,055)	95,398	.....	.....	.....(262,298)	.....	.....	.....(58,055)	.....	.....	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.	07/27/2015.	Sale.....	.....	...7,100,000	3.8908 USD (USDLIBBBA 3M)	.....	.....	.....(45,572)	145,374	.....	.....	.....(1,300,259)	.....	.....	.....(45,572)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQUF57RNE9	08/04/2011.	08/08/2016.	07/27/2015.	Sale.....	.....	...8,100,000	1.3837 USD (USDLIBBBA 3M)	.....	.....	.....(46,588)	51,316	.....	.....	.....(86,879)	.....	.....	.....(46,588)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Annuity Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/08/2011.	08/10/2016.	07/27/2015.	Sale.....	.....	...4,300,000	1.4167 USD (USDLIBBBA 3M)	.....	.....	.....(25,287)	28,032	.....	.....	.....(48,414)	.....	.....	.....(25,287)	.....	.....	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.	07/27/2015.	Sale.....	.....	...6,400,000	1.1768 USD (USDLIBBBA 3M)	.....	.....	.....(28,415)	33,009	.....	.....	.....(47,140)	.....	.....	.....(28,415)	.....	.....	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.	07/27/2015.	Sale.....	.....	..10,000,000	1.1288 USD (USDLIBBBA 3M)	.....	.....	.....(34,728)	48,670	.....	.....	.....(62,151)	.....	.....	.....(34,728)	.....	.....	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.	07/27/2015.	Sale.....	.....	...5,400,000	3.4158 USD (USDLIBBBA 3M)	.....	.....	.....(29,582)	96,068	.....	.....	.....(442,087)	.....	.....	.....(29,582)	.....	.....	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.	07/27/2015.	Sale.....	.....	...5,800,000	3.8078 USD (USDLIBBBA 3M)	.....	.....	.....(35,752)	116,005	.....	.....	.....(815,897)	.....	.....	.....(35,752)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/19/2010.	05/21/2030.	07/27/2015.	Sale.....	.....	...6,100,000	3.9598 USD (USDLIBBBA 3M)	.....	.....	.....(39,224)	127,234	.....	.....	.....(1,138,336)	.....	.....	.....(39,224)	.....	.....	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.	07/27/2015.	Sale.....	.....	..11,800,000	3.0118 USD (USDLIBBBA 3M)	.....	.....	.....(19,676)	182,678	.....	.....	.....(722,659)	.....	.....	.....(19,676)	.....	.....	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.	07/27/2015.	Sale.....	.....	...9,400,000	2.6808 USD (USDLIBBBA 3M)	.....	.....	.....(69,877)	128,051	.....	.....	.....(150,868)	.....	.....	.....(69,877)	.....	.....	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.	07/27/2015.	Sale.....	.....	..11,700,000	1.7108 USD (USDLIBBBA 3M)	.....	.....	.....(53,739)	95,436	.....	.....	.....346,121	.....	.....	.....(53,739)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/19/2008.	02/21/2023.	07/27/2015.	Sale.....	.....	...9,100,000	USDLIBBBA 3M (4.918 USD)	.....	.....	.....3,466,688	(242,493)	.....	.....	.....1,901,440	.....	.....	...3,466,688	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	04/02/2008.	04/04/2018.	07/27/2015.	Sale.....	.....	...8,220,000	USDLIBBBA 3M (4.265 USD)	.....	.....	.....(668,965)	(185,380)	.....	.....	.....759,097	.....	.....	.....(668,965)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	04/02/2008.	04/04/2023.	07/27/2015.	Sale.....	.....	...8,260,000	USDLIBBBA 3M (4.5775 USD)	.....	.....	.....(1,426,791)	(200,838)	.....	.....	.....1,528,550	.....	.....	.....(1,426,791)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	04/07/2008.	04/09/2018.	07/27/2015.	Sale.....	.....	..16,710,000	USDLIBBBA 3M (4.1525 USD)	.....	.....	.....(1,314,590)	(366,348)	.....	.....	.....1,486,744	.....	.....	.....(1,314,590)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	04/07/2008.	04/09/2023.	07/27/2015.	Sale.....	.....	..14,770,000	USDLIBBBA 3M (4.48125 USD)	.....	.....	.....(2,452,695)	(351,196)	.....	.....	.....2,628,339	.....	.....	.....(2,452,695)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	04/22/2008.	04/24/2018.	07/27/2015.	Sale.....		..16,840,000	USDLIBBBA 3M (4.35 USD)			(1,443,678)	(376,181)			1,616,991			(1,443,678)			005.....

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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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/27/2015.	Sale.....	.....	..39,070,000	USDLIBBBA 3M (4.481 USD)	.....	.....	.....(3,515,894)	(929,866)	.....	.....	.....3,946,062	.....	.....	.....(3,515,894)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	05/05/2008.	05/07/2023.	07/27/2015.	Sale.....	.....	..84,900,000	USDLIBBBA 3M (4.755 USD)	.....	.....	.....(16,083,761)	(2,151,350)	.....	.....	.....16,986,660	.....	.....	.....(16,083,761)	.....	.....	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.	07/27/2015.	Sale.....	.....	...9,810,000	USDLIBBBA 3M (4.6435 USD)	.....	.....	.....(937,726)	(242,460)	.....	.....	.....1,058,012	.....	.....	.....(937,726)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	06/03/2008.	06/05/2023.	07/27/2015.	Sale.....	.....	...7,730,000	USDLIBBBA 3M (4.9 USD)	.....	.....	.....(1,523,383)	(202,232)	.....	.....	.....1,642,944	.....	.....	.....(1,523,383)	.....	.....	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.	07/27/2015.	Sale.....	.....	..24,400,000	USDLIBBBA 3M (4.4152 USD)	.....	.....	.....(2,417,213)	(571,458)	.....	.....	.....2,622,703	.....	.....	.....(2,417,213)	.....	.....	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.	07/27/2015.	Sale.....	.....	..20,500,000	USDLIBBBA 3M (4.4722 USD)	.....	.....	.....(3,587,561)	(486,708)	.....	.....	.....3,783,555	.....	.....	.....(3,587,561)	.....	.....	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.	07/27/2015.	Sale.....	.....	..11,500,000	USDLIBBBA 3M (2.8242 USD)	.....	.....	.....(405,592)	(165,933)	.....	.....	.....482,548	.....	.....	.....(405,592)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTTX036O1TB7DW3U6	12/15/2008.	12/17/2018.	07/27/2015.	Sale.....	.....	..96,500,000	USDLIBBBA 3M (2.7662 USD)	.....	.....	.....(7,623,740)	(1,361,625)	.....	.....	.....4,435,366	.....	.....	.....(7,623,740)	.....	.....	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.	07/27/2015.	Sale.....	.....	...9,900,000	USDLIBBBA 3M (2.8482 USD)	.....	.....	.....(491,373)	(144,237)	.....	.....	.....487,435	.....	.....	.....(491,373)	.....	.....	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.	07/27/2015.	Sale.....	.....	...8,200,000	USDLIBBBA 3M (3.0922 USD)	.....	.....	.....(1,458,087)	(130,752)	.....	.....	.....607,178	.....	.....	.....(1,458,087)	.....	.....	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.	07/27/2015.	Sale.....	.....	..14,800,000	USDLIBBBA 3M (2.5172 USD)	.....	.....	.....(565,863)	(187,923)	.....	.....	.....537,034	.....	.....	.....(565,863)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTTX036O1TB7DW3U6	01/26/2009.	01/28/2019.	07/27/2015.	Sale.....	.....	..41,900,000	USDLIBBBA 3M (2.7952 USD)	.....	.....	.....(2,500,670)	(598,018)	.....	.....	.....1,981,789	.....	.....	.....(2,500,670)	.....	.....	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.	07/27/2015.	Sale.....	.....	..36,400,000	USDLIBBBA 3M (3.0933 USD)	.....	.....	.....(3,255,499)	(580,706)	.....	.....	.....2,650,825	.....	.....	.....(3,255,499)	.....	.....	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.	07/27/2015.	Sale.....	.....	..26,600,000	USDLIBBBA 3M (3.1503 USD)	.....	.....	.....(2,383,891)	(439,276)	.....	.....	.....2,155,921	.....	.....	.....(2,383,891)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTTX036O1TB7DW3U6	02/03/2009.	02/05/2019.	07/27/2015.	Sale.....	.....	...8,700,000	USDLIBBBA 3M (2.9842 USD)	.....	.....	.....(908,529)	(133,539)	.....	.....	.....476,670	.....	.....	.....(908,529)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/27/2015.	Sale.....	.....	..6,200,000	USDLIBBBA 3M (3.2633 USD)	.....	.....	.....(1,359,304)	(104,924)	.....	.....	.....538,791	.....	.....	.....(1,359,304)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG3	02/03/2009.	02/05/2029.	07/27/2015.	Sale.....	.....	..10,900,000	USDLIBBBA 3M (3.3143 USD)	.....	.....	.....(1,853,185)	(187,597)	.....	.....	.....1,098,437	.....	.....	.....(1,853,185)	.....	.....	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.	07/27/2015.	Sale.....	.....	..28,200,000	USDLIBBBA 3M (4.0202 USD)	.....	.....	.....(2,684,171)	(597,912)	.....	.....	.....2,840,670	.....	.....	.....(2,684,171)	.....	.....	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.	07/27/2015.	Sale.....	.....	..28,100,000	USDLIBBBA 3M (4.3272 USD)	.....	.....	.....(4,727,987)	(644,437)	.....	.....	.....5,034,477	.....	.....	.....(4,727,987)	.....	.....	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.	07/27/2015.	Sale.....	.....	..26,500,000	USDLIBBBA 3M (4.3682 USD)	.....	.....	.....(5,831,471)	(613,870)	.....	.....	.....6,126,723	.....	.....	.....(5,831,471)	.....	.....	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.	07/27/2015.	Sale.....	.....	..24,200,000	USDLIBBBA 3M (1.6453 USD)	.....	.....	.....(103,313)	(189,170)	.....	.....	.....218,752	.....	.....	.....(103,313)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	09/13/2010.	09/15/2015.	07/27/2015.	Sale.....	.....	..32,300,000	USDLIBBBA 3M (1.7403 USD)	.....	.....	.....(130,139)	(268,901)	.....	.....	.....321,257	.....	.....	.....(130,139)	.....	.....	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.	07/27/2015.	Sale.....	.....	..12,500,000	USDLIBBBA 3M (1.6862 USD)	.....	.....	.....(27,520)	(100,219)	.....	.....	.....121,646	.....	.....	.....(27,520)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	09/20/2010.	09/22/2015.	07/27/2015.	Sale.....	.....	..10,300,000	USDLIBBBA 3M (1.6903 USD)	.....	.....	.....(24,054)	(82,988)	.....	.....	.....100,889	.....	.....	.....(24,054)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	10/13/2010.	10/15/2015.	07/27/2015.	Sale.....	.....	..10,500,000	USDLIBBBA 3M (1.3742 USD)	.....	.....	.....(26,078)	(65,695)	.....	.....	.....83,481	.....	.....	.....(26,078)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	10/18/2010.	10/20/2015.	07/27/2015.	Sale.....	.....	..19,200,000	USDLIBBBA 3M (1.4052 USD)	.....	.....	.....(55,165)	(123,517)	.....	.....	.....159,206	.....	.....	.....(55,165)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	10/27/2010.	10/29/2015.	07/27/2015.	Sale.....	.....	..16,800,000	USDLIBBBA 3M (1.5533 USD)	.....	.....	.....(59,583)	(122,304)	.....	.....	.....162,792	.....	.....	.....(59,583)	.....	.....	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.	07/27/2015.	Sale.....	.....	..24,500,000	USDLIBBBA 3M (1.3842 USD)	.....	.....	.....(75,275)	(155,228)	.....	.....	.....208,216	.....	.....	.....(75,275)	.....	.....	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.	07/27/2015.	Sale.....	.....	..12,500,000	USDLIBBBA 3M (1.5522 USD)	.....	.....	.....(48,288)	(90,931)	.....	.....	.....124,884	.....	.....	.....(48,288)	.....	.....	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.	07/27/2015.	Sale.....	.....	..19,100,000	USDLIBBBA 3M (1.9093 USD)	.....	.....	.....(110,209)	(177,692)	.....	.....	.....266,954	.....	.....	.....(110,209)	.....	.....	005.....

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
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Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/13/2010.	12/15/2015.	07/27/2015.	Sale.....		..24,300,000	USDLIBBBA 3M (2.2092 USD)			(312,368)	(266,551)			416,083			(312,368)			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.	07/27/2015.	Sale.....	.....	..18,600,000	USDLIBBBA 3M (2.2273 USD)	.....	.....	.....(137,836)	(205,926)	.....	.....	.....323,097	.....	.....	.....(137,836)	.....	.....	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.	07/27/2015.	Sale.....	.....	..21,100,000	USDLIBBBA 3M (4.2143 USD)	.....	.....	.....(3,301,264)	(470,537)	.....	.....	.....2,307,814	.....	.....	.....(3,301,264)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/05/2009.	06/09/2024.	07/27/2015.	Sale.....	.....	..25,000,000	USDLIBBBA 3M (4.4823 USD)	.....	.....	.....(6,375,716)	(595,289)	.....	.....	.....4,818,699	.....	.....	.....(6,375,716)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868	06/05/2009.	06/09/2029.	07/27/2015.	Sale.....	.....	..26,500,000	USDLIBBBA 3M (4.5173 USD)	.....	.....	.....(8,177,679)	(636,237)	.....	.....	.....6,618,887	.....	.....	.....(8,177,679)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	07/07/2009.	07/09/2029.	07/27/2015.	Sale.....	.....	..21,400,000	USDLIBBBA 3M (4.0413 USD)	.....	.....	.....(3,881,444)	(455,752)	.....	.....	.....4,099,761	.....	.....	.....(3,881,444)	.....	.....	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.	07/27/2015.	Sale.....	.....	..25,500,000	USDLIBBBA 3M (3.8802 USD)	.....	.....	.....(2,339,419)	(519,936)	.....	.....	.....2,459,138	.....	.....	.....(2,339,419)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/17/2009.	07/21/2024.	07/27/2015.	Sale.....	.....	..22,200,000	USDLIBBBA 3M (4.1682 USD)	.....	.....	.....(3,472,829)	(488,703)	.....	.....	.....3,702,731	.....	.....	.....(3,472,829)	.....	.....	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.	07/27/2015.	Sale.....	.....	..23,200,000	USDLIBBBA 3M (4.2692 USD)	.....	.....	.....(4,856,019)	(523,930)	.....	.....	.....5,106,347	.....	.....	.....(4,856,019)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	07/27/2009.	07/29/2024.	07/27/2015.	Sale.....	.....	..12,500,000	USDLIBBBA 3M (4.2743 USD)	.....	.....	.....(2,091,269)	(282,792)	.....	.....	.....2,204,129	.....	.....	.....(2,091,269)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/27/2009.	07/29/2029.	07/27/2015.	Sale.....	.....	..11,900,000	USDLIBBBA 3M (4.3743 USD)	.....	.....	.....(2,604,890)	(275,929)	.....	.....	.....2,778,736	.....	.....	.....(2,604,890)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/10/2009.	08/12/2019.	07/27/2015.	Sale.....	.....	..12,300,000	USDLIBBBA 3M (4.1732 USD)	.....	.....	.....(1,270,993)	(271,273)	.....	.....	.....1,354,709	.....	.....	.....(1,270,993)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/10/2009.	08/12/2024.	07/27/2015.	Sale.....	.....	..10,100,000	USDLIBBBA 3M (4.4392 USD)	.....	.....	.....(1,812,970)	(237,902)	.....	.....	.....1,928,503	.....	.....	.....(1,812,970)	.....	.....	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.	07/27/2015.	Sale.....	.....	...9,000,000	USDLIBBBA 3M (3.7032 USD)	.....	.....	.....(771,063)	(174,823)	.....	.....	.....804,587	.....	.....	.....(771,063)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/17/2009.	08/19/2024.	07/27/2015.	Sale.....	.....	...6,100,000	USDLIBBBA 3M (4.0102 USD)	.....	.....	.....(876,769)	(129,051)	.....	.....	.....936,950	.....	.....	.....(876,769)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 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.	07/27/2015.	Sale.....	.....	..14,000,000	USDLIBBBA 3M (3.8852 USD)	.....	.....	....(1,876,892)	(286,303)	.....	.....	.....2,000,851	.....	.....	..(1,876,892)	.....	.....	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.	07/27/2015.	Sale.....	.....	..8,500,000	USDLIBBBA 3M (3.6923 USD)	.....	.....	....(719,635)	(164,442)	.....	.....	.....764,301	.....	.....	..(719,635)	.....	.....	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.	07/27/2015.	Sale.....	.....	..8,300,000	USDLIBBBA 3M (3.9873 USD)	.....	.....	....(1,164,837)	(174,380)	.....	.....	.....1,264,492	.....	.....	..(1,164,837)	.....	.....	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.	07/27/2015.	Sale.....	.....	..13,900,000	USDLIBBBA 3M (3.9383 USD)	.....	.....	....(1,929,920)	(287,970)	.....	.....	.....2,065,218	.....	.....	..(1,929,920)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	10/19/2009.	10/21/2029.	07/27/2015.	Sale.....	.....	..13,300,000	USDLIBBBA 3M (4.0563 USD)	.....	.....	....(2,463,266)	(284,389)	.....	.....	.....2,596,530	.....	.....	..(2,463,266)	.....	.....	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.	07/27/2015.	Sale.....	.....	..17,800,000	USDLIBBBA 3M (3.6742 USD)	.....	.....	....(1,577,585)	(342,630)	.....	.....	.....1,609,208	.....	.....	..(1,577,585)	.....	.....	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.	07/27/2015.	Sale.....	.....	..13,600,000	USDLIBBBA 3M (4.0692 USD)	.....	.....	....(2,045,576)	(292,077)	.....	.....	.....2,184,637	.....	.....	..(2,045,576)	.....	.....	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.	07/27/2015.	Sale.....	.....	..13,600,000	USDLIBBBA 3M (4.2042 USD)	.....	.....	....(2,771,922)	(302,430)	.....	.....	.....2,912,820	.....	.....	..(2,771,922)	.....	.....	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.	07/27/2015.	Sale.....	.....	..26,200,000	USDLIBBBA 3M (3.9353 USD)	.....	.....	....(3,093,163)	(542,161)	.....	.....	.....2,741,061	.....	.....	..(3,093,163)	.....	.....	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.	07/27/2015.	Sale.....	.....	...7,300,000	USDLIBBBA 3M (2.2803 USD)	.....	.....	....(63,117)	(82,983)	.....	.....	.....135,810	.....	.....	..(63,117)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528	01/24/2011.	01/26/2016.	07/27/2015.	Sale.....	.....	..12,800,000	USDLIBBBA 3M (2.2383 USD)	.....	.....	....(120,008)	(142,526)	.....	.....	.....241,106	.....	.....	..(120,008)	.....	.....	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.	07/27/2015.	Sale.....	.....	..16,000,000	USDLIBBBA 3M (2.3963 USD)	.....	.....	....(178,836)	(192,714)	.....	.....	.....335,715	.....	.....	..(178,836)	.....	.....	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.	07/27/2015.	Sale.....	.....	..11,500,000	USDLIBBBA 3M (2.5283 USD)	.....	.....	....(132,137)	(147,054)	.....	.....	.....259,038	.....	.....	..(132,137)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	BNP Paribas.....	ROMUWSFPU8MPRO8K5P8	03/07/2011.	03/09/2016.	07/27/2015.	Sale.....	.....	..15,400,000	USDLIBBBA 3M (2.3983 USD)	.....	.....	....(196,911)	(185,726)	.....	.....	.....344,160	.....	.....	..(196,911)	.....	.....	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.	07/27/2015.	Sale.....	.....	..29,200,000	USDLIBBBA 3M (2.2482 USD)	.....	.....	....(350,425)	(326,801)	.....	.....	.....614,121	.....	.....	..(350,425)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/27/2015.	Sale.....		..22,200,000	USDLIBBBA 3M (2.4293 USD)			(300,390)	(270,522)			521,188			(300,390)			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.	07/27/2015.	Sale.....		..6,600,000	USDLIBBBA 3M (2.3833 USD)			(257,183)	(78,815)			151,801			(257,183)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMIK50	05/03/2011.	05/05/2016.	07/27/2015.	Sale.....		...9,900,000	USDLIBBBA 3M (2.1263 USD)			(127,939)	(104,088)			203,521			(127,939)			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.	07/27/2015.	Sale.....		115,500,000	USDLIBBBA 3M (2.0283 USD)			(1,658,511)	(1,148,422)			...2,380,645			..(1,658,511)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	08/15/2011.	08/17/2016.	07/27/2015.	Sale.....		..37,500,000	USDLIBBBA 3M (1.2372 USD)			(264,186)	(206,887)			313,700			(264,186)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	08/24/2011.	08/26/2016.	07/27/2015.	Sale.....		..15,000,000	USDLIBBBA 3M (1.3093 USD)			(119,249)	(88,662)			142,766			(119,249)			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.	07/27/2015.	Sale.....		..21,200,000	USDLIBBBA 3M (1.3163 USD)			(295,402)	(126,118)			203,965			(295,402)			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.	07/27/2015.	Sale.....		..27,900,000	USDLIBBBA 3M (1.2402 USD)			(197,130)	(154,237)			232,430			(197,130)			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.	07/27/2015.	Sale.....		..36,900,000	USDLIBBBA 3M (2.8302 USD)			(1,322,425)	(534,830)			...1,741,294			..(1,322,425)			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.	07/27/2015.	Sale.....		..17,100,000	USDLIBBBA 3M (1.1902 USD)			(112,117)	(89,347)			127,250			(112,117)			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.	07/27/2015.	Sale.....		..16,700,000	USDLIBBBA 3M (1.2502 USD)			(122,144)	(92,833)			140,582			(122,144)			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.	07/27/2015.	Sale.....		..15,500,000	USDLIBBBA 3M (1.2452 USD)			(203,389)	(85,727)			128,925			(203,389)			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.	07/27/2015.	Sale.....		..18,900,000	USDLIBBBA 3M (2.7352 USD)			(491,656)	(263,328)			704,387			(491,656)			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.	07/27/2015.	Sale.....		..30,000,000	USDLIBBBA 3M (1.2442 USD)			(317,676)	(165,225)			246,052			(317,676)			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.	07/27/2015.	Sale.....		..44,900,000	USDLIBBBA 3M (1.3222 USD)			(372,367)	(267,668)			423,628			(372,367)			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/27/2015.	Sale.....		..40,700,000	USDLIBBBA 3M (1.505 USD)			(613,599)	(284,405)			515,383			(613,599)			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.	07/27/2015.	Sale.....		..67,500,000	USDLIBBBA 3M (1.4282 USD)			(650,432)	(442,995)			759,556			(650,432)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQUF57RNE9	10/27/2011.	10/31/2016.	07/27/2015.	Sale.....		..37,600,000	USDLIBBBA 3M (1.4432 USD)			(375,239)	(250,319)			430,261			(375,239)			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.	07/27/2015.	Sale.....		..47,300,000	USDLIBBBA 3M (1.2122 USD)			(313,878)	(253,916)			335,836			(313,878)			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.	07/27/2015.	Sale.....		..31,800,000	USDLIBBBA 3M (1.3782 USD)			(294,715)	(200,543)			318,831			(294,715)			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.	07/27/2015.	Sale.....		..22,500,000	USDLIBBBA 3M (2.5132 USD)			(60,116)	(285,896)			303,452			(60,116)			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.	07/27/2015.	Sale.....		..18,200,000	USDLIBBBA 3M (1.3252 USD)			(154,621)	(109,290)			163,968			(154,621)			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.	07/27/2015.	Sale.....		..26,200,000	USDLIBBBA 3M (2.5582 USD)			(188,925)	(339,491)			477,155			(188,925)			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.	07/27/2015.	Sale.....		..27,700,000	USDLIBBBA 3M (1.3512 USD)			(248,047)	(170,592)			262,401			(248,047)			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.	07/27/2015.	Sale.....		..10,400,000	USDLIBBBA 3M (1.3582 USD)			(97,227)	(63,964)			97,437			(97,227)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	12/27/2011.	12/29/2026.	07/27/2015.	Sale.....		..15,400,000	USDLIBBBA 3M (2.5432 USD)			(82,818)	(197,619)			253,432			(82,818)			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.	07/27/2015.	Sale.....		9,000,000	USDLIBBBA 3M (3.7852 USD)			(856,054)	(178,964)			885,795			(856,054)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/28/2010.	06/02/2020.	07/27/2015.	Sale.....		..22,800,000	USDLIBBBA 3M (3.4023 USD)			(1,785,296)	(403,958)			1,853,794			..(1,785,296)			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.	07/27/2015.	Sale.....		..24,100,000	USDLIBBBA 3M (1.4113 USD)			(307,227)	(156,167)			260,231			(307,227)			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.	07/27/2015.	Sale.....		..54,100,000	USDLIBBBA 3M (1.2652 USD)			(413,448)	(304,985)			399,199			(413,448)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/27/2015.	Sale.....		..12,200,000	USDLIBBBA 3M (1.1752 USD)			(76,685)	(62,563)			66,352			(76,685)			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.	07/27/2015.	Sale.....		..16,600,000	USDLIBBBA 3M (1.1482 USD)			(105,347)	(82,700)			77,714			(105,347)			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.	07/27/2015.	Sale.....		..26,400,000	USDLIBBBA 3M (1.2072 USD)			(170,939)	(140,398)			154,782			(170,939)			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.	07/27/2015.	Sale.....		..11,600,000	USDLIBBBA 3M (0.9762 USD)			(39,276)	(46,728)			9,083			(39,276)			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.	07/27/2015.	Sale.....		..13,200,000	USDLIBBBA 3M (1.0322 USD)			(53,443)	(57,454)			25,565			(53,443)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/22/2012.	02/24/2017.	07/27/2015.	Sale.....		..30,600,000	USDLIBBBA 3M (1.1792 USD)			(186,794)	(158,326)			144,363			(186,794)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	03/01/2012.	03/05/2017.	07/27/2015.	Sale.....		..15,400,000	USDLIBBBA 3M (1.1562 USD)			(92,103)	(77,786)			63,397			(92,103)			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.	07/27/2015.	Sale.....		..13,200,000	USDLIBBBA 3M (1.1382 USD)			(74,344)	(65,099)			47,504			(74,344)			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.	07/27/2015.	Sale.....		..14,400,000	USDLIBBBA 3M (2.5512 USD)			(73,133)	(185,753)			237,314			(73,133)			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.	07/27/2015.	Sale.....		..21,600,000	USDLIBBBA 3M (2.5672 USD)			(144,907)	(280,524)			392,427			(144,907)			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.	07/27/2015.	Sale.....		..49,400,000	USDLIBBBA 3M (1.3132 USD)			(410,260)	(292,069)			363,929			(410,260)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	03/14/2012.	03/16/2027.	07/27/2015.	Sale.....		..39,200,000	USDLIBBBA 3M (2.7222 USD)			(900,422)	(543,215)			1,364,395			(900,422)			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.	07/27/2015.	Sale.....		..19,500,000	USDLIBBBA 3M (1.3782 USD)			(175,538)	(122,796)			169,500			(175,538)			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.	07/27/2015.	Sale.....		..20,700,000	USDLIBBBA 3M (2.8082 USD)			(656,786)	(297,269)			910,749			(656,786)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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.	07/27/2015.	Sale.....		..16,100,000	USDLIBBBA 3M (1.4602 USD)			(175,001)	(108,830)			168,843			(175,001)			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.	07/27/2015.	Sale.....		..30,900,000	USDLIBBBA 3M (1.2352 USD)			(210,939)	(168,949)			160,431			(210,939)			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.	07/27/2015.	Sale.....		..25,600,000	USDLIBBBA 3M (1.1112 USD)			(93,829)	(122,686)			27,633			(93,829)			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.	07/27/2015.	Sale.....		..17,400,000	USDLIBBBA 3M (1.0932 USD)			(57,613)	(81,622)			11,307			(57,613)			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.	07/27/2015.	Sale.....		..20,300,000	USDLIBBBA 3M (2.1882 USD)			701,525	(220,830)			(490,033)			701,525			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	06/29/2012.	07/03/2027.	07/27/2015.	Sale.....		..15,400,000	USDLIBBBA 3M (2.1792 USD)			553,596	(166,174)			(395,071)			553,596			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.	07/27/2015.	Sale.....		..13,100,000	USDLIBBBA 3M (2.2392 USD)			408,668	(146,153)			(265,275)			408,668			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	11/06/2012.	11/08/2027.	07/27/2015.	Sale.....		..15,400,000	USDLIBBBA 3M (2.2942 USD)			407,489	(176,613)			(234,121)			407,489			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	01/17/2013.	01/22/2028.	07/27/2015.	Sale.....		..10,600,000	USDLIBBBA 3M (2.4452 USD)			119,266	(130,348)			7,944			119,266			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.	07/27/2015.	Sale.....		..11,000,000	USDLIBBBA 3M (2.6442 USD)			(113,457)	(147,753)			253,629			(113,457)			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.	07/27/2015.	Sale.....		..10,000,000	USDLIBBBA 3M (2.6872 USD)			(148,828)	(136,664)			279,056			(148,828)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/08/2013.	07/10/2028.	07/27/2015.	Sale.....		..45,000,000	USDLIBBBA 3M (3.3882 USD)			(4,419,847)	(793,065)			4,895,598			(4,419,847)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	06/04/2014.	06/06/2029.	07/27/2015.	Sale.....		..37,000,000	USDLIBBBA 3M (3.141 USD)			(2,591,290)	(601,201)			2,962,720			(2,591,290)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/02/2014.	07/07/2029.	07/27/2015.	Sale.....		..38,000,000	USDLIBBBA 3M (3.1015 USD)			(2,428,786)	(607,929)			2,858,083			(2,428,786)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/12/2014.	09/16/2029.	07/27/2015.	Sale.....		..32,000,000	USDLIBBBA 3M (3.069 USD)			(1,915,498)	(506,019)			2,275,122			(1,915,498)			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/21/2014.	10/23/2029.	07/27/2015.	Sale.....	.....	..30,000,000	USDLIBBBA 3M (2.6755 USD)	.....	.....	.....(330,884)	(407,825)	.....	.....	.....	.....	.....	.....(330,884)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/23/2014.	10/27/2029.	07/27/2015.	Sale.....	.....	..32,000,000	USDLIBBBA 3M (2.751 USD)	.....	.....	.....(670,015)	(448,848)	.....	.....	.....	.....	.....	.....(670,015)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/29/2014.	10/31/2029.	07/27/2015.	Sale.....	.....	..31,000,000	USDLIBBBA 3M (2.7755 USD)	.....	.....	.....(784,028)	(439,274)	.....	.....	.....	.....	.....	.....(784,028)	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/27/2015.	Sale.....	.....	..60,000,000	2.889 USD (USDLIBBBA 3M)	.....	.....	.....181,770	(176,626)	.....	.....	.....	.....	.....	.....181,770	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/15/2015.	05/17/2024.	07/27/2015.	Sale.....	.....	125,000,000	2.816 USD (USDLIBBBA 3M)	.....	.....	.....(36,099)	124,969	.....	.....	.....	.....	.....	.....(36,099)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/19/2007.	11/21/2017.	07/27/2015.	Sale.....	.....	..54,480,000	4.8675 USD (USDLIBBBA 3M)	.....	.....	.....4,775,184	1,415,194	.....	.....	.....(5,601,350)	.....	.....	.....4,775,184	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	11/19/2007.	11/21/2022.	07/27/2015.	Sale.....	.....	137,460,000	5.06 USD (USDLIBBBA 3M)	.....	.....	.....27,821,461	3,719,927	.....	.....	.....(29,584,554)	.....	.....	.....27,821,461	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	11/19/2007.	11/21/2027.	07/27/2015.	Sale.....	.....	111,420,000	5.13 USD (USDLIBBBA 3M)	.....	.....	.....31,885,387	3,059,215	.....	.....	.....(33,787,986)	.....	.....	.....31,885,387	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/19/2007.	11/21/2037.	07/27/2015.	Sale.....	.....	..19,570,000	5.176 USD (USDLIBBBA 3M)	.....	.....	.....8,277,511	542,402	.....	.....	.....(8,631,003)	.....	.....	.....8,277,511	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	12/17/2007.	12/19/2022.	07/27/2015.	Sale.....	.....	...4,070,000	5.09 USD (USDLIBBBA 3M)	.....	.....	.....835,990	110,749	.....	.....	.....(890,902)	.....	.....	.....835,990	.....	.....	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.	07/27/2015.	Sale.....	.....	..14,730,000	4.48 USD (USDLIBBBA 3M)	.....	.....	.....1,200,242	350,141	.....	.....	.....(1,392,175)	.....	.....	.....1,200,242	.....	.....	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.	07/27/2015.	Sale.....	.....	..25,220,000	4.7363 USD (USDLIBBBA 3M)	.....	.....	.....4,530,206	635,937	.....	.....	.....(4,879,429)	.....	.....	.....4,530,206	.....	.....	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.	07/27/2015.	Sale.....	.....	...9,760,000	4.845 USD (USDLIBBBA 3M)	.....	.....	.....2,456,449	252,089	.....	.....	.....(2,663,203)	.....	.....	.....2,456,449	.....	.....	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.	07/27/2015.	Sale.....	.....	..15,480,000	4.3375 USD (USDLIBBBA 3M)	.....	.....	.....1,264,725	356,009	.....	.....	.....(1,445,842)	.....	.....	.....1,264,725	.....	.....	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.	07/27/2015.	Sale.....	.....	..24,650,000	4.71 USD (USDLIBBBA 3M)	.....	.....	.....4,438,404	618,677	.....	.....	.....(4,784,964)	.....	.....	.....4,438,404	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.187

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	03/05/2008.	03/07/2028.	07/27/2015.	Sale.....	.....	...8,470,000	4.86 USD (USDLIBBBA 3M)	.....	.....	...2,161,653	219,748	.....	.....	..(2,343,036)	.....	.....	...2,161,653	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	03/24/2008.	03/26/2028.	07/27/2015.	Sale.....	.....	..12,410,000	4.5425 USD (USDLIBBBA 3M)	.....	.....	...4,567,934	299,496	.....	.....	..(2,988,724)	.....	.....	...4,567,934	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG31	03/24/2008.	03/26/2023.	07/27/2015.	Sale.....	.....	..37,270,000	4.43 USD (USDLIBBBA 3M)	.....	.....	...6,962,957	875,812	.....	.....	..(6,468,784)	.....	.....	...6,962,957	.....	.....	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.	07/27/2015.	Sale.....	.....	..15,500,000	4.6918 USD (USDLIBBBA 3M)	.....	.....	...1,537,740	386,962	.....	.....	..(1,726,988)	.....	.....	...1,537,740	.....	.....	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.	07/27/2015.	Sale.....	.....	..20,300,000	4.8628 USD (USDLIBBBA 3M)	.....	.....	...3,974,110	526,370	.....	.....	..(4,285,660)	.....	.....	...3,974,110	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	07/02/2008.	07/07/2028.	07/27/2015.	Sale.....	.....	..25,400,000	4.9368 USD (USDLIBBBA 3M)	.....	.....	...6,979,301	669,209	.....	.....	..(7,358,284)	.....	.....	...6,979,301	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	07/14/2008.	07/16/2028.	07/27/2015.	Sale.....	.....	...9,200,000	4.8678 USD (USDLIBBBA 3M)	.....	.....	...2,440,638	238,822	.....	.....	..(2,594,217)	.....	.....	...2,440,638	.....	.....	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.	07/27/2015.	Sale.....	.....	..11,400,000	4.7848 USD (USDLIBBBA 3M)	.....	.....	...2,874,493	290,752	.....	.....	..(3,119,008)	.....	.....	...2,874,493	.....	.....	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.	07/27/2015.	Sale.....	.....	..17,100,000	4.3008 USD (USDLIBBBA 3M)	.....	.....	...1,569,152	389,569	.....	.....	..(1,722,090)	.....	.....	...1,569,152	.....	.....	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.	07/27/2015.	Sale.....	.....	..21,200,000	4.4975 USD (USDLIBBBA 3M)	.....	.....	...3,619,409	506,489	.....	.....	..(3,915,745)	.....	.....	...3,619,409	.....	.....	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.	07/27/2015.	Sale.....	.....	..18,000,000	4.6098 USD (USDLIBBBA 3M)	.....	.....	...4,187,352	441,436	.....	.....	..(4,559,931)	.....	.....	...4,187,352	.....	.....	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.	07/27/2015.	Sale.....	.....	..16,600,000	4.6628 USD (USDLIBBBA 3M)	.....	.....	...5,466,616	412,063	.....	.....	..(5,954,329)	.....	.....	...5,466,616	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	09/22/2008.	09/24/2023.	07/27/2015.	Sale.....	.....	..10,000,000	4.7508 USD (USDLIBBBA 3M)	.....	.....	...1,923,992	252,911	.....	.....	..(2,055,599)	.....	.....	...1,923,992	.....	.....	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.	07/27/2015.	Sale.....	.....	..10,800,000	4.4858 USD (USDLIBBBA 3M)	.....	.....	...1,876,537	257,019	.....	.....	..(1,994,494)	.....	.....	...1,876,537	.....	.....	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.	07/27/2015.	Sale.....	.....	..21,200,000	4.1298 USD (USDLIBBBA 3M)	.....	.....	...1,865,887	462,079	.....	.....	..(2,029,074)	.....	.....	...1,865,887	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG3	10/06/2008.	10/08/2023.	07/27/2015.	Sale.....		..16,600,000	4.2658 USD (USDLIBBBA 3M)			2,557,594	374,547			..(2,772,806)			2,557,594			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7	10/06/2008.	10/08/2028.	07/27/2015.	Sale.....		..25,100,000	4.2898 USD (USDLIBBBA 3M)			5,011,131	569,730			..(5,426,265)			5,011,131			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTX036O1TB7DW3U6	10/08/2008.	10/10/2023.	07/27/2015.	Sale.....		..22,400,000	4.2608 USD (USDLIBBBA 3M)			3,496,748	504,989			..(3,732,899)			3,496,748			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL8	10/08/2008.	10/10/2028.	07/27/2015.	Sale.....		..22,500,000	4.3028 USD (USDLIBBBA 3M)			4,606,024	512,572			..(4,899,021)			4,606,024			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs Group	FOR8UP27PHTHYVLBNG3	10/08/2008.	10/10/2018.	07/27/2015.	Sale.....		..19,800,000	4.1398 USD (USDLIBBBA 3M)			2,757,023	439,228			..(1,903,782)			2,757,023			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.	07/27/2015.	Sale.....		..16,100,000	4.5418 USD (USDLIBBBA 3M)			5,213,394	388,324			..(5,442,075)			5,213,394			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.	07/27/2015.	Sale.....		..10,900,000	4.4378 USD (USDLIBBBA 3M)			1,073,561	256,510			..(1,174,229)			1,073,561			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	10/27/2008.	10/29/2018.	07/27/2015.	Sale.....		..27,000,000	4.1238 USD (USDLIBBBA 3M)			2,402,561	587,918			..(2,604,577)			2,402,561			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	10/27/2008.	10/29/2023.	07/27/2015.	Sale.....		..24,500,000	4.1388 USD (USDLIBBBA 3M)			3,645,567	535,553			..(3,861,033)			3,645,567			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL8	10/27/2008.	10/29/2028.	07/27/2015.	Sale.....		..27,400,000	4.0718 USD (USDLIBBBA 3M)			4,908,213	588,594			..(5,231,404)			4,908,213			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.	07/27/2015.	Sale.....		..23,200,000	4.2178 USD (USDLIBBBA 3M)			2,146,217	517,504			..(2,328,598)			2,146,217			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.	07/27/2015.	Sale.....		..25,800,000	4.2748 USD (USDLIBBBA 3M)			5,255,770	583,793			..(5,549,806)			5,255,770			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/24/2008.	11/26/2023.	07/27/2015.	Sale.....		..30,100,000	3.5038 USD (USDLIBBBA 3M)			3,004,798	550,388			..(3,196,248)			3,004,798			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.	07/27/2015.	Sale.....		..38,000,000	3.5358 USD (USDLIBBBA 3M)			3,585,793	701,699			..(2,852,794)			3,585,793			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL8	11/24/2008.	11/26/2028.	07/27/2015.	Sale.....		..39,700,000	3.4538 USD (USDLIBBBA 3M)			4,249,541	714,734			..(4,657,206)			4,249,541			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.189

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/26/2008.	12/01/2018.	07/27/2015.	Sale.....		..14,600,000	3.188 USD (USDLIBBBA 3M)			866,769	241,045			(905,021)			866,769			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.	07/27/2015.	Sale.....		..14,200,000	3.16 USD (USDLIBBBA 3M)			1,032,343	232,199			(1,167,366)			1,032,343			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.	07/27/2015.	Sale.....		..38,000,000	2.9868 USD (USDLIBBBA 3M)			2,014,496	584,601			(2,063,805)			2,014,496			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.	07/27/2015.	Sale.....		..10,000,000	2.9348 USD (USDLIBBBA 3M)			880,110	150,910			(552,587)			880,110			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.	07/27/2015.	Sale.....		..87,100,000	2.9288 USD (USDLIBBBA 3M)			7,239,828	1,310,443			(4,543,973)			7,239,828			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.	07/27/2015.	Sale.....		..18,700,000	2.9638 USD (USDLIBBBA 3M)			1,887,542	285,037			(1,161,147)			1,887,542			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.	07/27/2015.	Sale.....		..29,300,000	2.8878 USD (USDLIBBBA 3M)			1,195,289	434,052			(1,453,980)			1,195,289			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	12/19/2008.	12/23/2028.	07/27/2015.	Sale.....		..15,000,000	2.5348 USD (USDLIBBBA 3M)			(2,375)	192,119			(107,196)			(2,375)			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.	07/27/2015.	Sale.....		..19,700,000	2.5168 USD (USDLIBBBA 3M)			726,568	250,205			(714,325)			726,568			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.	07/27/2015.	Sale.....		..23,900,000	2.7738 USD (USDLIBBBA 3M)			954,709	338,184			(1,106,081)			954,709			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.	07/27/2015.	Sale.....		..28,500,000	2.8247 USD (USDLIBBBA 3M)			945,995	411,454			(1,190,356)			945,995			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.	07/27/2015.	Sale.....		..12,700,000	3.0767 USD (USDLIBBBA 3M)			734,198	201,589			(746,912)			734,198			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.	07/27/2015.	Sale.....		..23,100,000	3.2947 USD (USDLIBBBA 3M)			2,010,770	395,066			(2,276,187)			2,010,770			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.	07/27/2015.	Sale.....		..10,700,000	3.4517 USD (USDLIBBBA 3M)			1,132,463	192,548			(1,260,473)			1,132,463			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.	07/27/2015.	Sale.....		..12,100,000	3.4647 USD (USDLIBBBA 3M)			1,302,198	218,516			(1,448,082)			1,302,198			005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.190

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/29/2009.	05/01/2039.	07/27/2015.	Sale.....	.....	..14,000,000	3.5007 USD (USDLIBBBA 3M)	.....	.....	.....1,895,091	255,670	.....	.....	..(2,138,749)	.....	.....1,895,091	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	..13,100,000	3.5398 USD (USDLIBBBA 3M)	.....	.....	.....1,357,090	242,297	.....	.....	..(1,458,801)	.....	.....1,357,090	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	..24,700,000	3.6238 USD (USDLIBBBA 3M)	.....	.....	.....(2,133,707)	475,440	.....	.....	..(3,443,787)	.....	.....(2,133,707)	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	..10,600,000	1.6337 USD (USDLIBBBA 3M)	.....	.....	.....65,417	82,071	.....	.....	.....(85,879)	.....	.....65,417	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	..22,000,000	1.6707 USD (USDLIBBBA 3M)	.....	.....	.....97,006	175,152	.....	.....	.....(186,391)	.....	.....97,006	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	...9,100,000	1.6217 USD (USDLIBBBA 3M)	.....	.....	.....9,716	69,790	.....	.....	.....(76,538)	.....	.....9,716	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	..10,700,000	3.1697 USD (USDLIBBBA 3M)	.....	.....	.....805,607	175,543	.....	.....	..(1,005,351)	.....	.....805,607	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	...7,900,000	2.5238 USD (USDLIBBBA 3M)	.....	.....	.....603,849	100,486	.....	.....	.....(276,288)	.....	.....603,849	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	..21,100,000	1.4227 USD (USDLIBBBA 3M)	.....	.....	.....63,195	138,117	.....	.....	.....(182,427)	.....	.....63,195	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	...8,100,000	2.1537 USD (USDLIBBBA 3M)	.....	.....	.....59,515	86,428	.....	.....	.....(136,361)	.....	.....59,515	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	..10,700,000	4.3098 USD (USDLIBBBA 3M)	.....	.....	.....1,797,632	244,141	.....	.....	..(1,907,876)	.....	.....1,797,632	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	06/19/2009.	06/23/2029.	07/27/2015.	Sale.....	.....	..15,500,000	4.3678 USD (USDLIBBBA 3M)	.....	.....	.....3,408,142	358,732	.....	.....	..(3,591,008)	.....	.....3,408,142	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	..17,400,000	3.9807 USD (USDLIBBBA 3M)	.....	.....	.....2,443,092	364,249	.....	.....	..(2,611,149)	.....	.....2,443,092	.....	.....	.....	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.	07/27/2015.	Sale.....	.....	..21,300,000	4.0617 USD (USDLIBBBA 3M)	.....	.....	.....3,841,325	455,620	.....	.....	..(4,133,218)	.....	.....3,841,325	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	07/07/2009.	07/09/2019.	07/27/2015.	Sale.....	.....	..27,200,000	3.6407 USD (USDLIBBBA 3M)	.....	.....	.....2,216,918	517,831	.....	.....	..(2,325,851)	.....	.....2,216,918	.....	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

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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	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/13/2009.	07/15/2019.	07/27/2015.	Sale.....	.....	..12,100,000	3.4948 USD (USDLIBBBA 3M)	.....	.....	.....918,302	220,411	.....	.....	.....(959,150)	.....	.....	.....918,302	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/13/2009.	07/15/2024.	07/27/2015.	Sale.....	.....	..10,100,000	3.7978 USD (USDLIBBBA 3M)	.....	.....	.....1,267,140	201,236	.....	.....	.....(1,357,800)	.....	.....	.....1,267,140	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/13/2009.	07/15/2029.	07/27/2015.	Sale.....	.....	..12,100,000	3.8968 USD (USDLIBBBA 3M)	.....	.....	.....1,942,086	247,839	.....	.....	.....(2,102,945)	.....	.....	.....1,942,086	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/01/2009.	09/03/2019.	07/27/2015.	Sale.....	.....	...8,300,000	3.5818 USD (USDLIBBBA 3M)	.....	.....	.....667,883	155,463	.....	.....	.....(699,739)	.....	.....	.....667,883	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/01/2009.	09/03/2024.	07/27/2015.	Sale.....	.....	...7,300,000	3.9128 USD (USDLIBBBA 3M)	.....	.....	.....991,048	150,358	.....	.....	.....(1,060,866)	.....	.....	.....991,048	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/01/2009.	09/03/2029.	07/27/2015.	Sale.....	.....	..13,300,000	4.0178 USD (USDLIBBBA 3M)	.....	.....	.....2,339,029	281,814	.....	.....	.....(2,521,058)	.....	.....	.....2,339,029	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/02/2009.	10/06/2019.	07/27/2015.	Sale.....	.....	..10,900,000	3.2838 USD (USDLIBBBA 3M)	.....	.....	.....754,159	185,520	.....	.....	.....(779,587)	.....	.....	.....754,159	.....	.....	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.	07/27/2015.	Sale.....	.....	..12,300,000	3.6108 USD (USDLIBBBA 3M)	.....	.....	.....1,337,739	232,028	.....	.....	.....(1,466,700)	.....	.....	.....1,337,739	.....	.....	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.	07/27/2015.	Sale.....	.....	..12,500,000	3.7158 USD (USDLIBBBA 3M)	.....	.....	.....1,708,720	243,202	.....	.....	.....(1,903,071)	.....	.....	.....1,708,720	.....	.....	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.	07/27/2015.	Sale.....	.....	..13,000,000	3.7878 USD (USDLIBBBA 3M)	.....	.....	.....2,404,486	258,208	.....	.....	.....(2,689,540)	.....	.....	.....2,404,486	.....	.....	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.	07/27/2015.	Sale.....	.....	...3,700,000	3.6698 USD (USDLIBBBA 3M)	.....	.....	.....319,691	71,068	.....	.....	.....(332,564)	.....	.....	.....319,691	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/23/2009.	10/27/2024.	07/27/2015.	Sale.....	.....	...5,200,000	4.0178 USD (USDLIBBBA 3M)	.....	.....	.....761,031	110,083	.....	.....	.....(810,209)	.....	.....	.....761,031	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/23/2009.	10/27/2029.	07/27/2015.	Sale.....	.....	...8,100,000	4.1348 USD (USDLIBBBA 3M)	.....	.....	.....1,554,546	176,820	.....	.....	.....(1,662,404)	.....	.....	.....1,554,546	.....	.....	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.	07/27/2015.	Sale.....	.....	..27,100,000	4.0908 USD (USDLIBBBA 3M)	.....	.....	.....5,116,272	588,343	.....	.....	.....(5,412,331)	.....	.....	.....5,116,272	.....	.....	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.	07/27/2015.	Sale.....	.....	...8,700,000	3.4737 USD (USDLIBBBA 3M)	.....	.....	.....685,367	157,543	.....	.....	.....(707,981)	.....	.....	.....685,367	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	11/20/2009.	11/24/2024.	07/27/2015.	Sale.....		...8,100,000	3.9077 USD (USDLIBBBA 3M)			1,107,781	166,501			..(1,186,766)			...1,107,781			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/20/2009.	11/24/2029.	07/27/2015.	Sale.....		..12,900,000	4.0727 USD (USDLIBBBA 3M)			2,409,826	277,171			..(2,552,754)			...2,409,826			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/20/2009.	11/24/2039.	07/27/2015.	Sale.....		..12,300,000	4.1827 USD (USDLIBBBA 3M)			3,281,246	271,908			..(3,449,969)			...3,281,246			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868	12/01/2009.	12/03/2019.	07/27/2015.	Sale.....		..12,400,000	3.3767 USD (USDLIBBBA 3M)			925,645	217,917			..(954,617)			...925,645			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/01/2009.	12/03/2029.	07/27/2015.	Sale.....		..17,100,000	3.9917 USD (USDLIBBBA 3M)			2,977,145	359,816			..(3,211,036)			...2,977,145			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.	07/27/2015.	Sale.....		...5,800,000	4.3988 USD (USDLIBBBA 3M)			3,211,376	135,218			..(1,392,498)			...3,211,376			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.	07/27/2015.	Sale.....		...8,400,000	2.3498 USD (USDLIBBBA 3M)			95,187	98,938			(177,870)			...95,187			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/18/2011.	05/20/2016.	07/27/2015.	Sale.....		..14,100,000	2.0538 USD (USDLIBBBA 3M)			180,545	142,643			(281,628)			...180,545			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/18/2011.	05/20/2031.	07/27/2015.	Sale.....		..25,500,000	3.8908 USD (USDLIBBBA 3M)			5,551,325	522,117			..(4,669,945)			...5,551,325			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.	07/27/2015.	Sale.....		..23,200,000	1.8857 USD (USDLIBBBA 3M)			274,367	212,748			(416,679)			...274,367			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	06/27/2011.	06/29/2031.	07/27/2015.	Sale.....		..23,800,000	3.7698 USD (USDLIBBBA 3M)			3,669,354	470,028			..(3,982,570)			...3,669,354			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/02/2011.	08/04/2016.	07/27/2015.	Sale.....		..14,100,000	1.5107 USD (USDLIBBBA 3M)			135,147	99,402			(179,614)			...135,147			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.	07/27/2015.	Sale.....		..16,200,000	1.5277 USD (USDLIBBBA 3M)			156,167	117,330			(210,776)			...156,167			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/04/2011.	08/08/2031.	07/27/2015.	Sale.....		..21,800,000	3.3547 USD (USDLIBBBA 3M)			2,118,679	380,400			..(2,406,975)			...2,118,679			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	08/04/2011.	08/08/2016.	07/27/2015.	Sale.....		..12,300,000	1.3837 USD (USDLIBBBA 3M)			216,742	77,924			(131,927)			...216,742			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	08/04/2011.	08/08/2031.	07/27/2015.	Sale.....		..21,800,000	3.2867 USD (USDLIBBBA 3M)			1,990,241	372,041			..(2,202,932)			1,990,241			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/08/2011.	08/10/2016.	07/27/2015.	Sale.....		..8,400,000	1.4167 USD (USDLIBBBA 3M)			136,602	54,760			(94,577)			136,602			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.	07/27/2015.	Sale.....		..16,300,000	1.2157 USD (USDLIBBBA 3M)			103,338	87,647			(131,070)			103,338			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	08/18/2011.	08/22/2031.	07/27/2015.	Sale.....		..21,800,000	2.9148 USD (USDLIBBBA 3M)			818,289	326,085			..(1,087,238)			818,289			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	08/18/2011.	08/22/2016.	07/27/2015.	Sale.....		..9,900,000	1.1768 USD (USDLIBBBA 3M)			131,045	51,060			(72,919)			131,045			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.	07/27/2015.	Sale.....		..21,800,000	1.1767 USD (USDLIBBBA 3M)			132,876	112,531			(160,415)			132,876			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.	07/27/2015.	Sale.....		..17,100,000	1.2508 USD (USDLIBBBA 3M)			116,999	95,510			(145,379)			116,999			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.	07/27/2015.	Sale.....		..24,700,000	1.2727 USD (USDLIBBBA 3M)			177,127	141,009			(218,967)			177,127			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.	07/27/2015.	Sale.....		..20,500,000	2.9208 USD (USDLIBBBA 3M)			825,779	307,644			..(1,038,501)			825,779			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.	07/27/2015.	Sale.....		..41,300,000	1.1808 USD (USDLIBBBA 3M)			266,842	214,665			(301,934)			266,842			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.	07/27/2015.	Sale.....		..22,300,000	1.1248 USD (USDLIBBBA 3M)			123,631	108,237			(141,162)			123,631			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/09/2011.	09/13/2041.	07/27/2015.	Sale.....		..19,400,000	2.9788 USD (USDLIBBBA 3M)			623,721	296,979			..(1,126,951)			623,721			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Goldman Sachs International Ltd	W22LROWP2lHZNBB6K528	09/09/2011.	09/13/2016.	07/27/2015.	Sale.....		..15,200,000	1.1348 USD (USDLIBBBA 3M)			87,940	74,633			(98,786)			87,940			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.	07/27/2015.	Sale.....		..29,300,000	2.8128 USD (USDLIBBBA 3M)			786,475	421,104			..(1,046,517)			786,475			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/23/2011.	09/27/2016.	07/27/2015.	Sale.....		..30,000,000	1.1288 USD (USDLIBBBA 3M)			271,817	146,010			(186,454)			271,817			005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	09/23/2011.	09/27/2026.	07/27/2015.	Sale.....		..40,000,000	2.3408 USD (USDLIBBBA 3M)			(545,471)	468,053			150,934			(545,471)			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.	07/27/2015.	Sale.....		..12,800,000	2.8138 USD (USDLIBBBA 3M)			2,766	183,923			(333,560)			2,766			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.	07/27/2015.	Sale.....		..12,800,000	2.7118 USD (USDLIBBBA 3M)			(249,354)	176,563			(80,254)			(249,354)			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.	07/27/2015.	Sale.....		..55,400,000	1.2158 USD (USDLIBBBA 3M)			379,661	296,882			(423,163)			379,661			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.	07/27/2015.	Sale.....		..40,000,000	2.5638 USD (USDLIBBBA 3M)			328,733	519,391			(759,605)			328,733			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	11/01/2011.	11/03/2016.	07/27/2015.	Sale.....		..23,100,000	1.2158 USD (USDLIBBBA 3M)			156,646	124,360			(166,871)			156,646			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.	07/27/2015.	Sale.....		..37,600,000	1.2428 USD (USDLIBBBA 3M)			272,819	208,578			(286,233)			272,819			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.	07/27/2015.	Sale.....		..16,200,000	2.7928 USD (USDLIBBBA 3M)			(64,187)	231,454			(354,282)			(64,187)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	11/17/2011.	11/21/2041.	07/27/2015.	Sale.....		..18,100,000	2.6978 USD (USDLIBBBA 3M)			(406,411)	248,725			(61,198)			(406,411)			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.	07/27/2015.	Sale.....		..18,800,000	2.5448 USD (USDLIBBBA 3M)			(231,291)	241,749			41,161			(231,291)			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.	07/27/2015.	Sale.....		..26,800,000	2.4338 USD (USDLIBBBA 3M)			(154,970)	327,846			(131,792)			(154,970)			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.	07/27/2015.	Sale.....		..10,800,000	4.1348 USD (USDLIBBBA 3M)			2,777,994	235,992			(2,964,991)			2,777,994			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.	07/27/2015.	Sale.....		..13,900,000	3.4158 USD (USDLIBBBA 3M)			1,553,180	247,287			(1,137,965)			1,553,180			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	05/19/2010.	05/21/2025.	07/27/2015.	Sale.....		..11,300,000	3.8078 USD (USDLIBBBA 3M)			2,291,869	226,010			(1,589,592)			2,291,869			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/19/2010.	05/21/2030.	07/27/2015.	Sale.....		..13,100,000	3.9598 USD (USDLIBBBA 3M)			3,376,832	273,240			(2,444,622)			3,376,832			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.	05/21/2010.	05/25/2030.	07/27/2015.	Sale.....	.....	..28,700,000	3.6847 USD (USDLIBBBA 3M)	.....	.....	.....4,046,682	554,074	.....	.....	..(4,334,153)	.....	.....	....4,046,682	.....	.....	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.	07/27/2015.	Sale.....	.....	..6,100,000	3.0118 USD (USDLIBBBA 3M)	.....	.....	.....1,077,828	94,435	.....	.....	....(373,578)	.....	.....	....1,077,828	.....	.....	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.	07/27/2015.	Sale.....	.....	..13,900,000	2.7178 USD (USDLIBBBA 3M)	.....	.....	.....(264,225)	192,657	.....	.....	....(97,818)	.....	.....	....(264,225)	.....	.....	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.	07/27/2015.	Sale.....	.....	..15,000,000	2.6708 USD (USDLIBBBA 3M)	.....	.....	.....86,906	203,995	.....	.....	....(223,782)	.....	.....	.....86,906	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCCEMIK50	03/06/2012.	03/08/2032.	07/27/2015.	Sale.....	.....	..13,900,000	2.6358 USD (USDLIBBBA 3M)	.....	.....	.....(27,438)	186,292	.....	.....	....(138,629)	.....	.....	....(27,438)	.....	.....	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.	07/27/2015.	Sale.....	.....	..16,300,000	2.6538 USD (USDLIBBBA 3M)	.....	.....	.....3,516	220,064	.....	.....	....(203,911)	.....	.....	.....3,516	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	03/15/2012.	03/19/2032.	07/27/2015.	Sale.....	.....	..13,500,000	2.9678 USD (USDLIBBBA 3M)	.....	.....	.....620,634	205,797	.....	.....	....(768,144)	.....	.....	....620,634	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	04/05/2012.	04/11/2042.	07/27/2015.	Sale.....	.....	..18,700,000	3.0598 USD (USDLIBBBA 3M)	.....	.....	.....889,105	294,704	.....	.....	..(1,385,428)	.....	.....	.....889,105	.....	.....	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.	07/27/2015.	Sale.....	.....	..10,800,000	2.9168 USD (USDLIBBBA 3M)	.....	.....	.....214,565	161,495	.....	.....	....(496,654)	.....	.....	.....214,565	.....	.....	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.	07/27/2015.	Sale.....	.....	..32,000,000	2.5728 USD (USDLIBBBA 3M)	.....	.....	.....221,816	416,430	.....	.....	....(588,666)	.....	.....	.....221,816	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7JP5I7OUK5573.	04/10/2012.	04/12/2032.	07/27/2015.	Sale.....	.....	..16,300,000	2.6808 USD (USDLIBBBA 3M)	.....	.....	.....199,830	222,046	.....	.....	....(261,612)	.....	.....	.....199,830	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	04/20/2012.	04/24/2042.	07/27/2015.	Sale.....	.....	..12,200,000	2.8368 USD (USDLIBBBA 3M)	.....	.....	.....50,035	176,988	.....	.....	....(368,948)	.....	.....	.....50,035	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	05/04/2012.	05/09/2032.	07/27/2015.	Sale.....	.....	..19,300,000	2.6698 USD (USDLIBBBA 3M)	.....	.....	.....76,577	262,157	.....	.....	....(275,816)	.....	.....	.....76,577	.....	.....	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.	07/27/2015.	Sale.....	.....	..13,900,000	2.4608 USD (USDLIBBBA 3M)	.....	.....	.....(975,226)	172,185	.....	.....	.....611,749	.....	.....	....(975,226)	.....	.....	005.....

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Withdrawal Benefit	N/A.....	Interest...	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	06/21/2012.	06/25/2042.	07/27/2015.	Sale.....	.....	...8,200,000	2.4268 USD (USDLIBBBA 3M)	.....	.....	.....(544,176)	99,954	.....	.....	.....416,773	.....	.....	.....(544,176)	.....	.....	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.	07/27/2015.	Sale.....	.....	..16,300,000	2.4078 USD (USDLIBBBA 3M)	.....	.....	.....(1,320,163)	196,828	.....	.....	.....889,862	.....	.....	.....(1,320,163)	.....	.....	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.	07/27/2015.	Sale.....	.....	..14,900,000	2.2828 USD (USDLIBBBA 3M)	.....	.....	.....(759,207)	169,420	.....	.....	.....618,647	.....	.....	.....(759,207)	.....	.....	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.	07/27/2015.	Sale.....	.....	..17,900,000	2.2698 USD (USDLIBBBA 3M)	.....	.....	.....(985,850)	202,357	.....	.....	.....779,073	.....	.....	.....(985,850)	.....	.....	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.	07/27/2015.	Sale.....	.....	..12,000,000	2.1208 USD (USDLIBBBA 3M)	.....	.....	.....(915,709)	125,667	.....	.....	.....781,715	.....	.....	.....(915,709)	.....	.....	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.	07/27/2015.	Sale.....	.....	..10,900,000	2.6288 USD (USDLIBBBA 3M)	.....	.....	.....(408,354)	145,495	.....	.....	.....122,019	.....	.....	.....(408,354)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	08/23/2012.	08/28/2032.	07/27/2015.	Sale.....	.....	..11,400,000	2.3948 USD (USDLIBBBA 3M)	.....	.....	.....(435,832)	137,098	.....	.....	.....297,022	.....	.....	.....(435,832)	.....	.....	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.	07/27/2015.	Sale.....	.....	..14,000,000	2.3448 USD (USDLIBBBA 3M)	.....	.....	.....(280,577)	164,238	.....	.....	.....121,746	.....	.....	.....(280,577)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	09/18/2012.	09/20/2032.	07/27/2015.	Sale.....	.....	..14,600,000	2.5548 USD (USDLIBBBA 3M)	.....	.....	.....(203,573)	188,566	.....	.....	.....47,207	.....	.....	.....(203,573)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7E	09/20/2012.	09/24/2032.	07/27/2015.	Sale.....	.....	..12,500,000	2.4678 USD (USDLIBBBA 3M)	.....	.....	.....(384,885)	155,219	.....	.....	.....198,542	.....	.....	.....(384,885)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/26/2012.	09/28/2032.	07/27/2015.	Sale.....	.....	..12,800,000	2.3948 USD (USDLIBBBA 3M)	.....	.....	.....(494,563)	153,544	.....	.....	.....339,073	.....	.....	.....(494,563)	.....	.....	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.	07/27/2015.	Sale.....	.....	..16,500,000	2.2698 USD (USDLIBBBA 3M)	.....	.....	.....(470,631)	186,530	.....	.....	.....287,177	.....	.....	.....(470,631)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/12/2012.	10/16/2022.	07/27/2015.	Sale.....	.....	..11,700,000	1.7108 USD (USDLIBBBA 3M)	.....	.....	.....(586,739)	95,436	.....	.....	.....346,121	.....	.....	.....(586,739)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/26/2012.	10/30/2032.	07/27/2015.	Sale.....	.....	..11,700,000	2.4998 USD (USDLIBBBA 3M)	.....	.....	.....(278,561)	147,601	.....	.....	.....133,829	.....	.....	.....(278,561)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	11/08/2012.	11/13/2032.	07/27/2015.	Sale.....	.....	..10,300,000	2.3388 USD (USDLIBBBA 3M)	.....	.....	.....(500,378)	120,701	.....	.....	.....362,893	.....	.....	.....(500,378)	.....	.....	005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	12/21/2012.	12/27/2032.	07/27/2015.	Sale.....		..11,300,000	2.5578 USD (USDLIBBBA 3M)			(171,040)	146,052						(171,040)			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.	07/27/2015.	Sale.....		...9,000,000	2.8048 USD (USDLIBBBA 3M)			191,049	129,056			(289,686)			191,049			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.	07/27/2015.	Sale.....		...9,000,000	2.9928 USD (USDLIBBBA 3M)			309,140	138,597			(549,209)			309,140			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.	07/27/2015.	Sale.....		..10,200,000	2.8138 USD (USDLIBBBA 3M)			206,079	146,803			(342,554)			206,079			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.	07/27/2015.	Sale.....		..11,600,000	3.0108 USD (USDLIBBBA 3M)			441,765	179,561			(751,452)			441,765			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.	07/27/2015.	Sale.....		..15,000,000	2.9858 USD (USDLIBBBA 3M)			494,010	230,083			(895,761)			494,010			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.	07/27/2015.	Sale.....		..10,200,000	2.7098 USD (USDLIBBBA 3M)			80,940	140,648			(184,108)			80,940			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.	07/27/2015.	Sale.....		..10,000,000	2.6208 USD (USDLIBBBA 3M)			(82,055)	132,883			(47,754)			(82,055)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	04/17/2013.	04/19/2043.	07/27/2015.	Sale.....		..12,000,000	2.8028 USD (USDLIBBBA 3M)			(45,438)	171,769			(274,853)			(45,438)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/01/2013.	08/05/2015.	07/27/2015.	Sale.....		..14,100,000	0.4998 USD (USDLIBBBA 3M)			9,852	18,927			(15,410)			9,852			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/06/2013.	08/10/2015.	07/27/2015.	Sale.....		..17,000,000	0.4868 USD (USDLIBBBA 3M)			11,768	21,722			(17,540)			11,768			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	08/14/2013.	08/16/2015.	07/27/2015.	Sale.....		..13,400,000	0.5068 USD (USDLIBBBA 3M)			8,924	18,738			(15,792)			8,924			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/04/2013.	09/06/2015.	07/27/2015.	Sale.....		..25,000,000	0.6178 USD (USDLIBBBA 3M)			19,007	50,516			(49,942)			19,007			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/06/2013.	09/10/2015.	07/27/2015.	Sale.....		..10,000,000	0.6138 USD (USDLIBBBA 3M)			7,617	19,912			(19,869)			7,617			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/10/2013.	09/12/2015.	07/27/2015.	Sale.....		..15,000,000	0.6138 USD (USDLIBBBA 3M)			11,822	29,621			(30,060)			11,822			005.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/11/2013.	09/13/2015.	07/27/2015.	Sale.....		..11,200,000	0.6138 USD (USDLIBBBA 3M)			8,535	22,089			(22,439)			8,535			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	09/18/2013.	09/20/2015.	07/27/2015.	Sale.....		..11,600,000	0.5458 USD (USDLIBBBA 3M)			7,616	18,408			(17,541)			7,616			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/04/2013.	10/08/2015.	07/27/2015.	Sale.....		..10,000,000	0.4598 USD (USDLIBBBA 3M)			4,755	11,015			(8,034)			4,755			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/10/2013.	10/15/2015.	07/27/2015.	Sale.....		..10,000,000	0.4868 USD (USDLIBBBA 3M)			5,132	12,527			(9,658)			5,132			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/15/2013.	10/17/2015.	07/27/2015.	Sale.....		..13,000,000	0.4838 USD (USDLIBBBA 3M)			6,648	16,094			(11,915)			6,648			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/16/2013.	10/18/2015.	07/27/2015.	Sale.....		..15,000,000	0.4838 USD (USDLIBBBA 3M)			7,326	18,563			(13,694)			7,326			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	10/30/2013.	11/01/2015.	07/27/2015.	Sale.....		..20,000,000	0.4268 USD (USDLIBBBA 3M)			19,900	18,575			(6,860)			19,900			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/06/2013.	11/08/2015.	07/27/2015.	Sale.....		..15,000,000	0.408 USD (USDLIBBBA 3M)			13,282	12,501			(2,169)			13,282			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.	08/12/2015.	Sale.....		117,670,000	USDLIBBBA 3M (4.0025 USD)			..(29,755,847)							..(29,755,847)			005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	06/22/2011.	06/24/2031.	08/12/2015.	Sale.....		..82,700,000	3.7978 USD (USDLIBBBA 3M)			13,671,076	1,783,803			..(14,133,123)			..13,671,076			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	12/12/2012.	12/14/2022.	08/12/2015.	Sale.....		..13,400,000	USDLIBBBA 3M (1.7412 USD)			310,230	(120,727)			(387,414)			310,230			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	07/19/2012.	07/25/2022.	08/12/2015.	Sale.....		...8,500,000	USDLIBBBA 3M (1.6472 USD)			220,681	(71,625)			(269,592)			220,681			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	02/08/2011.	02/10/2021.	08/12/2015.	Sale.....		...9,400,000	USDLIBBBA 3M (3.7423 USD)			(959,104)	(199,842)			985,900			(959,104)			005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Credit Suisse Intl..	E58DKGMJYYYYJLN8C3868	11/10/2010.	11/12/2020.	08/12/2015.	Sale.....		...7,000,000	USDLIBBBA 3M (2.8312 USD)			(373,956)	(109,786)			363,248			(373,956)			005.....

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, or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	09/13/2010.	09/15/2020.	08/12/2015.	Sale.....	.....	...9,800,000	USDLIBBBA 3M (2.7623 USD)	.....	.....	.....(485,401)	(149,446)	.....	.....	....471,247	.....	.....	.....(485,401)	.....	.....	005.....	
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	05/05/2008.	05/08/2028.	08/12/2015.	Sale.....	.....	..10,000,000	4.85 USD (USDLIBBBA 3M)	.....	.....	.....2,686,707	280,303	.....	.....	...(2,775,002)	.....	.....	....2,686,707	.....	.....	005.....	
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	05/19/2010.	05/21/2017.	08/17/2015.	Sale.....	.....	...6,600,000	2.9468 USD (USDLIBBBA 3M)	.....	.....	.....241,164	109,685	.....	.....	.....(294,875)	.....	.....	.....241,164	.....	.....	005.....	
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/14/2012.	11/16/2032.	08/17/2015.	Sale.....	.....	...6,000,000	2.3328 USD (USDLIBBBA 3M)	.....	.....	.....(187,237)	76,980	.....	.....	....216,606	.....	.....	.....(187,237)	.....	.....	005.....	
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL81	11/14/2012.	11/16/2022.	08/17/2015.	Sale.....	.....	...6,500,000	1.6538 USD (USDLIBBBA 3M)	.....	.....	.....(168,660)	56,056	.....	.....	....225,018	.....	.....	.....(168,660)	.....	.....	005.....	
0919999. Total-Swaps-Hedging Other-Interest Rate.....															...0	...0	...(90,793,311)	...40,338,664	0	XXX	...(81,794,637)	0	0	...(90,793,311)	0	XXX
Swaps - Hedging Other - Total Return																										
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	09/15/2014.	01/01/2015.	01/01/2015.	Maturity....	.....	..10,330,632	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(9,666)	58	.....	.....	....9,666	.....	.....	.....(9,666)	.....	.....	003.....	
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	01/15/2015.	01/15/2015.	Maturity....	.....	...2,988,657	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(44,751)	(199)	.....	.....	....83,915	.....	.....	.....(44,751)	.....	.....	003.....	
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	01/15/2015.	01/15/2015.	Maturity....	.....	..16,674,782	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(44,333)	4,347	.....	.....	....287,699	.....	.....	.....(44,333)	.....	.....	003.....	
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	01/16/2014.	02/01/2015.	02/01/2015.	Maturity....	.....	.....	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....	.....1,119	.....	.....	.....	.....	.....	.....	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	01/16/2014.	02/01/2015.	02/01/2015.	Maturity....	.....	..95,743,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(2,007,500)	15,319	.....	.....	....89,500	.....	.....	....(2,007,500)	.....	.....	003.....	
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	08/12/2014.	02/12/2015.	02/12/2015.	Maturity....	.....	..38,968,752	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(1,229,746)	(29,366)	.....	.....	....1,765,659	.....	.....	....(1,229,746)	.....	.....	003.....	

SCHEDULE DB - PART A - SECTION 2

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

E19.200

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	08/12/2014.	02/12/2015.	02/12/2015.	Maturity....	.....	137,468,274	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(4,365,824)	73,865	.....	.....	.....3,934,691	.....	.....	.....(4,365,824)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	08/12/2014.	02/18/2015.	02/18/2015.	Maturity....	.....	...9,100,224	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(399,686)	3,384	.....	.....	.....324,756	.....	.....	.....(399,686)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	08/12/2014.	02/18/2015.	02/18/2015.	Maturity....	.....	..91,002,240	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(3,996,855)	33,843	.....	.....	.....3,247,560	.....	.....	.....(3,996,855)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	04/14/2014.	03/02/2015.	03/02/2015.	Maturity....	.....	105,571,080	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....992,520	35,904	.....	.....	.....96,660	.....	.....	.....992,520	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/14/2014.	03/02/2015.	03/02/2015.	Maturity....	.....	..82,110,840	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....771,959	27,926	.....	.....	.....75,180	.....	.....	.....771,959	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	08/12/2014.	03/12/2015.	03/12/2015.	Maturity....	.....	..45,041,910	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....398,572	40,525	.....	.....	.....1,249,530	.....	.....	.....398,572	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/12/2014.	03/12/2015.	03/12/2015.	Maturity....	.....	..21,533,128	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(119,248)	12,967	.....	.....	.....736,114	.....	.....	.....(119,248)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/12/2014.	03/12/2015.	03/12/2015.	Maturity....	.....	117,300,632	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....1,037,983	113,659	.....	.....	.....3,254,096	.....	.....	.....1,037,983	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/12/2014.	03/17/2015.	03/17/2015.	Maturity....	.....	..24,119,101	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(432,621)	(15,174)	.....	.....	.....1,059,395	.....	.....	.....(432,621)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	08/15/2014.	04/01/2015.	04/01/2015.	Maturity....	.....	..58,099,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(269,700)	47,607	.....	.....	.....53,700	.....	.....	.....(269,700)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	05/13/2014.	04/01/2015.	04/01/2015.	Maturity....	.....	..67,782,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(314,650)	39,025	.....	.....	.....62,650	.....	.....	.....(314,650)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	04/08/2015.	04/08/2015.	Maturity....	.....	..21,884,032	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(101,587)	12,884	.....	.....	.....20,227	.....	.....	.....(101,587)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/14/2014.	04/14/2015.	04/14/2015.	Maturity....	.....	...1,758,298	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(38,399)	(1,857)	.....	.....	.....92,739	.....	.....	.....(38,399)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	04/14/2015.	Maturity....	.....	...1,067,231	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(16,727)	861	.....	.....	.....43,115	.....	.....	.....(16,727)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/14/2014.	04/14/2015.	04/14/2015.	Maturity....	.....	...9,963,686	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(217,592)	(10,526)	.....	.....	.....525,523	.....	.....	.....(217,592)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.201

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	04/14/2015.	Maturity....	.....	...5,741,424	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(47,412)	7,372	.....	.....	.....194,205	.....	.....	.....(47,412)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	04/14/2015.	Maturity....	.....	..43,756,451	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(685,807)	35,358	.....	.....	.....1,767,715	.....	.....	.....(685,807)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	04/14/2015.	Maturity....	.....	206,691,264	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(1,706,832)	265,388	.....	.....	.....6,991,380	.....	.....	.....(1,706,832)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/13/2014.	05/01/2015.	05/01/2015.	Maturity....	.....	..58,368,900	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....209,400	45,088	.....	.....	.....53,700	.....	.....	.....209,400	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	05/07/2015.	05/07/2015.	Maturity....	.....	..58,368,900	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....209,400	44,624	.....	.....	.....53,700	.....	.....	.....209,400	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	05/11/2015.	Maturity....	.....	...2,995,004	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....68,710	(6,576)	.....	.....	.....91,997	.....	.....	.....68,710	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	05/11/2015.	Maturity....	.....	..11,980,016	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....274,840	(26,304)	.....	.....	.....367,986	.....	.....	.....274,840	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	05/14/2015.	Maturity....	.....	..65,192,460	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....662,880	24,299	.....	.....	.....1,678,290	.....	.....	.....662,880	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	05/14/2015.	Maturity....	.....	100,628,190	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(302,043)	180,938	.....	.....	.....1,662,258	.....	.....	.....(302,043)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/13/2014.	06/01/2015.	06/05/2015.	Maturity....	.....	..58,099,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....140,100	57,120	.....	.....	.....53,700	.....	.....	.....140,100	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/23/2014.	06/01/2015.	06/05/2015.	Maturity....	.....	..60,035,840	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....144,770	62,088	.....	.....	.....55,490	.....	.....	.....144,770	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/19/2014.	06/05/2015.	06/05/2015.	Maturity....	.....	..71,655,680	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....172,790	75,264	.....	.....	.....66,230	.....	.....	.....172,790	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	06/10/2015.	06/15/2015.	Maturity....	.....	..31,228,875	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(314,835)	23,174	.....	.....	.....839,145	.....	.....	.....(314,835)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/12/2015.	06/10/2015.	06/15/2015.	Maturity....	.....	...9,368,663	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(94,449)	8,079	.....	.....	.....	.....	.....	.....(94,449)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/12/2015.	06/10/2015.	06/15/2015.	Maturity....	.....	..93,686,625	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(944,492)	80,792	.....	.....	.....	.....	.....	.....(944,492)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.202

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	02/12/2015.	06/10/2015.	06/15/2015.	Maturity....	.....	140,579,021	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(703,296)	216,816	.....	.....	.....	.....	.....	.....(703,296)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	06/15/2015.	06/15/2015.	Maturity....	.....	..31,941,572	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(66,003)	73,933	.....	.....	.....543,431	.....	.....	.....(66,003)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/12/2014.	06/15/2015.	06/15/2015.	Maturity....	.....	..16,534,461	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(34,166)	42,063	.....	.....	.....281,305	.....	.....	.....(34,166)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	02/12/2015.	06/15/2015.	06/15/2015.	Maturity....	.....	..40,919,536	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(1,170,456)	(40,017)	.....	.....	.....	.....	.....	.....(1,170,456)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/13/2014.	07/01/2015.	07/05/2015.	Maturity....	.....	..96,699,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....1,054,500	129,472	.....	.....	.....89,500	.....	.....	.....1,054,500	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	07/14/2014.	07/14/2015.	07/20/2015.	Maturity....	.....	154,109,960	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(2,022,360)	400,806	.....	.....	.....5,178,820	.....	.....	.....(2,022,360)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	07/17/2014.	08/01/2015.	08/05/2015.	Maturity....	.....	135,378,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(931,000)	197,212	.....	.....	.....125,300	.....	.....	.....(931,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/15/2014.	08/01/2015.	08/05/2015.	Maturity....	.....	..77,359,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(532,000)	127,763	.....	.....	.....71,600	.....	.....	.....(532,000)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	08/15/2015.	Maturity....	.....	..54,569,650	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....674,864	103,110	.....	.....	.....1,128,825	.....	.....	.....674,864	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	08/15/2015.	Maturity....	.....	136,415,545	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....810,605	489,204	.....	.....	.....1,614,270	.....	.....	.....810,605	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	09/05/2015.	Maturity....	.....	..27,075,720	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....38,780	40,549	.....	.....	.....25,060	.....	.....	.....38,780	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	09/01/2015.	09/05/2015.	Maturity....	.....	..41,097,075	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....58,862	74,818	.....	.....	.....38,038	.....	.....	.....58,862	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	09/05/2015.	Maturity....	.....	..58,019,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....83,100	86,890	.....	.....	.....53,700	.....	.....	.....83,100	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	09/20/2015.	Maturity....	.....	....1,794,344	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....82,400	(2,286)	.....	.....	.....	.....	.....	.....82,400	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	09/20/2015.	Maturity....	.....	..10,167,950	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....466,932	(12,956)	.....	.....	.....	.....	.....	.....466,932	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	09/20/2015.	Maturity....	.....	..4,890,690	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....260,123	7,875	.....	.....	.....	.....	.....	.....260,123	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	09/20/2015.	Maturity....	.....	..17,417,538	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....1,073,268	63,651	.....	.....	.....	.....	.....	.....1,073,268	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	09/20/2015.	Maturity....	.....	..15,482,256	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....954,016	56,578	.....	.....	.....	.....	.....	.....954,016	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	09/20/2015.	Maturity....	.....	..14,999,420	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....640,130	(23,657)	.....	.....	.....	.....	.....	.....640,130	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	09/20/2015.	Maturity....	.....	..29,344,140	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....1,560,735	47,248	.....	.....	.....	.....	.....	.....1,560,735	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	09/20/2015.	Maturity....	.....	104,505,228	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....6,439,608	381,904	.....	.....	.....	.....	.....	.....6,439,608	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNB6K528	03/12/2015.	09/18/2015.	09/15/2015.	Maturity....	.....	..45,479,130	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....2,254,719	123,690	.....	.....	.....	.....	.....	.....2,254,719	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNB6K528	03/12/2015.	09/18/2015.	09/15/2015.	Maturity....	.....	..89,022,978	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....4,413,493	242,127	.....	.....	.....	.....	.....	.....4,413,493	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNB6K528	04/14/2015.	09/21/2015.	09/20/2015.	Maturity....	.....	208,048,446	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....9,209,052	428,364	.....	.....	.....	.....	.....	.....9,209,052	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs...	FOR8UP27PHTHYVLBNG3C	09/05/2014.	09/30/2015.	09/05/2015.	Maturity....	.....	..96,699,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....138,500	205,561	.....	.....	.....89,500	.....	.....	.....138,500	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	10/01/2015.	10/01/2015.	Maturity....	.....	.....650,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(650,500)	793	.....	.....	.....	.....	.....	.....(650,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2014.	10/07/2015.	10/07/2015.	Maturity....	.....	..16,829,925	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(113,838)	33,546	.....	.....	.....15,663	.....	.....	.....(113,838)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	11/05/2015.	Maturity....	.....	..57,702,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(390,300)	100,525	.....	.....	.....53,700	.....	.....	.....(390,300)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	11/05/2015.	Maturity....	.....	..10,386,468	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(1,782)	19,580	.....	.....	.....	.....	.....	.....(1,782)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	12/07/2015.	Maturity....	.....	..76,936,800	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....204,800	176,101	.....	.....	.....	.....	.....	.....204,800	.....	.....	003.....

E19.203

SCHEDULE DB - PART A - SECTION 2

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

E19.204

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	12/19/2014.	01/05/2016.	01/05/2016.	Maturity....	.....	..76,936,800	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(13,200)	137,673	.....	.....	.....	.....	.....	.....(13,200)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	01/16/2014.	02/01/2015.	01/05/2015.	Sale.....	.....	.....	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(89,500)	.....	.....	.....	.....	.....	.....	.....(89,500)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	08/12/2014.	02/12/2015.	01/15/2015.	Sale.....	.....	.....956,897	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(956,897)	.....	.....	.....	.....	.....	.....	.....(956,897)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	08/12/2014.	02/12/2015.	01/15/2015.	Sale.....	.....	....1,933,685	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	....(1,933,685)	.....	.....	.....	.....	.....	.....	..(1,933,685)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	08/12/2014.	02/18/2015.	01/15/2015.	Sale.....	.....	.....207,266	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(207,266)	.....	.....	.....	.....	.....	.....	.....(207,266)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	08/12/2014.	02/18/2015.	01/15/2015.	Sale.....	.....	....2,072,655	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	....(2,072,655)	.....	.....	.....	.....	.....	.....	..(2,072,655)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	04/14/2014.	03/02/2015.	01/05/2015.	Sale.....	.....	.....96,660	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(96,660)	.....	.....	.....	.....	.....	.....	.....(96,660)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/14/2014.	03/02/2015.	01/05/2015.	Sale.....	.....	.....75,180	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(75,181)	.....	.....	.....	.....	.....	.....	.....(75,181)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	04/14/2014.	03/02/2015.	02/05/2015.	Sale.....	.....	....2,168,100	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(2,168,100)	.....	.....	.....	.....	.....	.....	..(2,168,100)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	04/14/2014.	03/02/2015.	02/05/2015.	Sale.....	.....	....1,686,300	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(1,686,300)	.....	.....	.....	.....	.....	.....	..(1,686,300)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	08/12/2014.	03/12/2015.	01/15/2015.	Sale.....	.....	.....614,076	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(614,076)	.....	.....	.....	.....	.....	.....	.....(614,076)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	08/12/2014.	03/12/2015.	02/17/2015.	Sale.....	.....	....1,386,444	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	....(1,386,441)	.....	.....	.....	.....	.....	.....	..(1,386,441)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/12/2014.	03/12/2015.	01/15/2015.	Sale.....	.....	.....469,802	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(469,802)	.....	.....	.....	.....	.....	.....	.....(469,802)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/12/2014.	03/12/2015.	01/15/2015.	Sale.....	.....	....1,599,217	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	....(1,599,217)	.....	.....	.....	.....	.....	.....	..(1,599,217)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/12/2014.	03/12/2015.	02/18/2015.	Sale.....	.....	.....905,954	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(905,954)	.....	.....	.....	.....	.....	.....	.....(905,954)	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/12/2014.	03/12/2015.	02/18/2015.	Sale.....	.....	...3,610,647	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	....(3,610,647)	.....	.....	.....	.....	.....	.....	..(3,610,647)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/12/2014.	03/17/2015.	01/15/2015.	Sale.....	.....	.....574,140	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(574,140)	.....	.....	.....	.....	.....	.....	....(574,140)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/12/2014.	03/17/2015.	02/18/2015.	Sale.....	.....	.....737,848	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(737,848)	.....	.....	.....	.....	.....	.....	....(737,848)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	08/15/2014.	04/01/2015.	01/05/2015.	Sale.....	.....	.....53,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(53,700)	.....	.....	.....	.....	.....	.....	....(53,700)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	08/15/2014.	04/01/2015.	02/05/2015.	Sale.....	.....	...1,204,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(1,204,500)	.....	.....	.....	.....	.....	.....	..(1,204,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	08/15/2014.	04/01/2015.	03/05/2015.	Sale.....	.....	.....551,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....551,400	.....	.....	.....	.....	.....	.....	....551,400	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	05/13/2014.	04/01/2015.	01/05/2015.	Sale.....	.....	.....62,650	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(62,650)	.....	.....	.....	.....	.....	.....	....(62,650)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	05/13/2014.	04/01/2015.	02/05/2015.	Sale.....	.....	...1,405,250	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(1,405,250)	.....	.....	.....	.....	.....	.....	..(1,405,250)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	05/13/2014.	04/01/2015.	03/05/2015.	Sale.....	.....	.....643,300	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....643,300	.....	.....	.....	.....	.....	.....	....643,300	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	04/08/2015.	01/05/2015.	Sale.....	.....	.....20,227	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(20,227)	.....	.....	.....	.....	.....	.....	....(20,227)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	04/08/2015.	02/05/2015.	Sale.....	.....	.....453,695	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(453,695)	.....	.....	.....	.....	.....	.....	....(453,695)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	04/08/2015.	03/05/2015.	Sale.....	.....	.....207,694	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....207,694	.....	.....	.....	.....	.....	.....	....207,694	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/14/2014.	04/14/2015.	01/20/2015.	Sale.....	.....	.....53,971	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(53,971)	.....	.....	.....	.....	.....	.....	....(53,971)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	01/20/2015.	Sale.....	.....	.....25,123	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	....(25,123)	.....	.....	.....	.....	.....	.....	....(25,123)	.....	.....	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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/14/2014.	04/14/2015.	02/20/2015.	Sale.....	.....	.....69,275	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(69,275)	.....	.....	.....	.....	.....	.....	.....(69,275)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	02/20/2015.	Sale.....	.....	.....54,965	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(54,965)	.....	.....	.....	.....	.....	.....	.....(54,965)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/14/2014.	04/14/2015.	03/19/2015.	Sale.....	.....	.....23,041	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(23,041)	.....	.....	.....	.....	.....	.....	.....(23,041)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	03/19/2015.	Sale.....	.....	.....6,068	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(6,067)	.....	.....	.....	.....	.....	.....	.....(6,067)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/14/2014.	04/14/2015.	01/20/2015.	Sale.....	.....	.....305,833	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(305,833)	.....	.....	.....	.....	.....	.....	.....(305,833)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	01/20/2015.	Sale.....	.....	.....67,130	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(67,130)	.....	.....	.....	.....	.....	.....	.....(67,130)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/14/2014.	04/14/2015.	02/20/2015.	Sale.....	.....	.....392,556	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(392,556)	.....	.....	.....	.....	.....	.....	.....(392,556)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	02/20/2015.	Sale.....	.....	.....256,977	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(256,977)	.....	.....	.....	.....	.....	.....	.....(256,977)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/14/2014.	04/14/2015.	03/19/2015.	Sale.....	.....	.....130,567	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(130,567)	.....	.....	.....	.....	.....	.....	.....(130,567)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	03/19/2015.	Sale.....	.....	.....42,638	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....42,638	.....	.....	.....	.....	.....	.....	.....42,638	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	01/20/2015.	Sale.....	.....	....1,030,043	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	....(1,030,043)	.....	.....	.....	.....	.....	.....	....(1,030,043)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	01/20/2015.	Sale.....	.....	....2,416,662	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	....(2,416,662)	.....	.....	.....	.....	.....	.....	....(2,416,662)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	02/20/2015.	Sale.....	.....	....2,253,545	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	....(2,253,545)	.....	.....	.....	.....	.....	.....	....(2,253,545)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	02/20/2015.	Sale.....	.....	....9,251,172	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	....(9,251,172)	.....	.....	.....	.....	.....	.....	....(9,251,172)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	07/14/2014.	04/14/2015.	03/19/2015.	Sale.....	.....	.....248,768	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(248,766)	.....	.....	.....	.....	.....	.....	.....(248,766)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.207

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBBK528	07/14/2014.	04/14/2015.	03/19/2015.	Sale.....	.....	....1,534,950	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	....1,534,950	.....	.....	.....	.....	.....	.....	....1,534,950	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/13/2014.	05/01/2015.	01/05/2015.	Sale.....	.....	....53,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(53,700)	.....	.....	.....	.....	.....	.....	....(53,700)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/13/2014.	05/01/2015.	02/05/2015.	Sale.....	.....	....1,204,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(1,204,500)	.....	.....	.....	.....	.....	.....	..(1,204,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/13/2014.	05/01/2015.	03/05/2015.	Sale.....	.....	....551,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....551,400	.....	.....	.....	.....	.....	.....	....551,400	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	05/13/2014.	05/01/2015.	04/06/2015.	Sale.....	.....	....269,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(269,700)	.....	.....	.....	.....	.....	.....	....(269,700)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	05/07/2015.	01/05/2015.	Sale.....	.....	....53,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(53,701)	.....	.....	.....	.....	.....	.....	....(53,701)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	05/07/2015.	02/05/2015.	Sale.....	.....	....1,204,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(1,204,500)	.....	.....	.....	.....	.....	.....	..(1,204,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	05/07/2015.	03/05/2015.	Sale.....	.....	....551,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....551,400	.....	.....	.....	.....	.....	.....	....551,400	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	05/07/2015.	04/06/2015.	Sale.....	.....	....269,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(269,700)	.....	.....	.....	.....	.....	.....	....(269,700)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	01/15/2015.	Sale.....	.....	....34,228	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(34,228)	.....	.....	.....	.....	.....	.....	....(34,228)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	02/17/2015.	Sale.....	.....	....52,826	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(52,826)	.....	.....	.....	.....	.....	.....	....(52,826)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	03/16/2015.	Sale.....	.....	....36,846	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(36,846)	.....	.....	.....	.....	.....	.....	....(36,846)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	04/16/2015.	Sale.....	.....	....121,850	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(121,850)	.....	.....	.....	.....	.....	.....	....(121,850)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	01/15/2015.	Sale.....	.....	....136,912	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(136,912)	.....	.....	.....	.....	.....	.....	....(136,912)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	02/17/2015.	Sale.....	.....	....211,304	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	....(211,304)	.....	.....	.....	.....	.....	.....	....(211,304)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.208

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	03/16/2015.	Sale.....	.....	.....147,382	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(147,382)	.....	.....	.....	.....	.....	.....	.....(147,382)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	10/10/2014.	05/11/2015.	04/16/2015.	Sale.....	.....	.....487,400	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(487,400)	.....	.....	.....	.....	.....	.....	.....(487,400)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	01/15/2015.	Sale.....	.....	.....895,032	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(895,032)	.....	.....	.....	.....	.....	.....	.....(895,032)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	01/15/2015.	Sale.....	.....	.....256,145	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(256,145)	.....	.....	.....	.....	.....	.....	.....(256,145)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	02/13/2015.	Sale.....	.....	.....2,043,603	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(2,043,603)	.....	.....	.....	.....	.....	.....	.....(2,043,603)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	02/13/2015.	Sale.....	.....	.....2,060,801	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(2,060,801)	.....	.....	.....	.....	.....	.....	.....(2,060,801)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	03/13/2015.	Sale.....	.....	.....254,025	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....254,024	.....	.....	.....	.....	.....	.....	.....254,024	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	03/13/2015.	Sale.....	.....	.....956,549	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....956,549	.....	.....	.....	.....	.....	.....	.....956,549	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	04/15/2015.	Sale.....	.....	.....2,734,710	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(2,734,710)	.....	.....	.....	.....	.....	.....	.....(2,734,710)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	05/14/2015.	04/15/2015.	Sale.....	.....	.....2,924,610	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(2,924,558)	.....	.....	.....	.....	.....	.....	.....(2,924,558)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	05/13/2014.	06/01/2015.	01/05/2015.	Sale.....	.....	.....53,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(53,700)	.....	.....	.....	.....	.....	.....	.....(53,700)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	07/23/2014.	06/01/2015.	01/05/2015.	Sale.....	.....	.....55,490	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(55,491)	.....	.....	.....	.....	.....	.....	.....(55,491)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	05/13/2014.	06/01/2015.	02/05/2015.	Sale.....	.....	.....1,204,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(1,204,500)	.....	.....	.....	.....	.....	.....	.....(1,204,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	07/23/2014.	06/01/2015.	02/05/2015.	Sale.....	.....	.....1,244,650	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(1,244,650)	.....	.....	.....	.....	.....	.....	.....(1,244,650)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWFZYICNSX8D621K86	05/13/2014.	06/01/2015.	03/05/2015.	Sale.....	.....	.....551,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....551,400	.....	.....	.....	.....	.....	.....	.....551,400	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.209

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/23/2014.	06/01/2015.	03/05/2015.	Sale.....	.....	.....569,780	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....569,780	.....	.....	.....	.....	.....	.....	.....569,780	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/13/2014.	06/01/2015.	04/06/2015.	Sale.....	.....	.....269,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(269,700)	.....	.....	.....	.....	.....	.....	.....(269,700)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/23/2014.	06/01/2015.	04/06/2015.	Sale.....	.....	.....278,690	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(278,690)	.....	.....	.....	.....	.....	.....	.....(278,690)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/23/2014.	06/01/2015.	05/05/2015.	Sale.....	.....	.....216,380	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....216,380	.....	.....	.....	.....	.....	.....	.....216,380	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/13/2014.	06/01/2015.	05/07/2015.	Sale.....	.....	.....209,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....209,400	.....	.....	.....	.....	.....	.....	.....209,400	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/19/2014.	06/05/2015.	01/05/2015.	Sale.....	.....	.....66,230	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(66,230)	.....	.....	.....	.....	.....	.....	.....(66,230)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/19/2014.	06/05/2015.	02/05/2015.	Sale.....	.....	....1,485,550	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(1,485,550)	.....	.....	.....	.....	.....	.....	.....(1,485,550)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/19/2014.	06/05/2015.	03/05/2015.	Sale.....	.....	.....680,060	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....680,060	.....	.....	.....	.....	.....	.....	.....680,060	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/19/2014.	06/05/2015.	04/06/2015.	Sale.....	.....	.....332,630	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(332,630)	.....	.....	.....	.....	.....	.....	.....(332,630)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/19/2014.	06/05/2015.	05/05/2015.	Sale.....	.....	.....258,260	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....258,260	.....	.....	.....	.....	.....	.....	.....258,260	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNB6K528	10/10/2014.	06/10/2015.	01/15/2015.	Sale.....	.....	.....447,516	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(447,516)	.....	.....	.....	.....	.....	.....	.....(447,516)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNB6K528	10/10/2014.	06/10/2015.	02/13/2015.	Sale.....	.....	....1,021,801	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(1,021,803)	.....	.....	.....	.....	.....	.....	.....(1,021,803)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNB6K528	10/10/2014.	06/10/2015.	03/13/2015.	Sale.....	.....	.....127,012	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....127,012	.....	.....	.....	.....	.....	.....	.....127,012	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT0	02/12/2015.	06/10/2015.	03/13/2015.	Sale.....	.....	.....131,247	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....131,247	.....	.....	.....	.....	.....	.....	.....131,247	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNB6K528	10/10/2014.	06/10/2015.	04/15/2015.	Sale.....	.....	....1,367,355	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(1,367,355)	.....	.....	.....	.....	.....	.....	.....(1,367,355)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.210

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 Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT0	02/12/2015.	06/10/2015.	04/15/2015.	Sale.....	.....	.....410,207	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(410,207)	.....	.....	.....	.....	.....	.....	.....(410,207)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/10/2014.	06/10/2015.	05/14/2015.	Sale.....	.....	.....331,440	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....331,440	.....	.....	.....	.....	.....	.....	.....331,440	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT0	02/12/2015.	06/10/2015.	05/14/2015.	Sale.....	.....	.....99,431	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....99,431	.....	.....	.....	.....	.....	.....	.....99,431	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT0	02/12/2015.	06/10/2015.	03/13/2015.	Sale.....	.....	.....1,312,470	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....1,312,470	.....	.....	.....	.....	.....	.....	.....1,312,470	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	02/12/2015.	06/10/2015.	03/17/2015.	Sale.....	.....	.....1,255,077	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....1,255,077	.....	.....	.....	.....	.....	.....	.....1,255,077	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT0	02/12/2015.	06/10/2015.	04/15/2015.	Sale.....	.....	.....4,102,065	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(4,102,065)	.....	.....	.....	.....	.....	.....	.....(4,102,065)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	02/12/2015.	06/10/2015.	04/16/2015.	Sale.....	.....	.....1,979,537	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(1,979,537)	.....	.....	.....	.....	.....	.....	.....(1,979,537)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT0	02/12/2015.	06/10/2015.	05/14/2015.	Sale.....	.....	.....994,307	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....994,307	.....	.....	.....	.....	.....	.....	.....994,307	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	02/12/2015.	06/10/2015.	05/15/2015.	Sale.....	.....	.....656,935	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(656,935)	.....	.....	.....	.....	.....	.....	.....(656,935)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/10/2014.	06/15/2015.	01/15/2015.	Sale.....	.....	.....83,740	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(83,740)	.....	.....	.....	.....	.....	.....	.....(83,740)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	11/12/2014.	06/15/2015.	01/15/2015.	Sale.....	.....	.....43,349	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(43,349)	.....	.....	.....	.....	.....	.....	.....(43,349)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/10/2014.	06/15/2015.	02/13/2015.	Sale.....	.....	.....673,724	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(673,724)	.....	.....	.....	.....	.....	.....	.....(673,724)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	11/12/2014.	06/15/2015.	02/13/2015.	Sale.....	.....	.....348,748	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(348,748)	.....	.....	.....	.....	.....	.....	.....(348,748)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/10/2014.	06/15/2015.	03/13/2015.	Sale.....	.....	.....312,701	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....312,701	.....	.....	.....	.....	.....	.....	.....312,701	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE9	11/12/2014.	06/15/2015.	03/13/2015.	Sale.....	.....	.....161,867	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....161,867	.....	.....	.....	.....	.....	.....	.....161,867	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	06/15/2015.	04/15/2015.	Sale.....	.....	.....956,106	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(956,106)	.....	.....	.....	.....	.....	.....	.....(956,106)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/12/2014.	06/15/2015.	04/15/2015.	Sale.....	.....	.....494,925	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(494,925)	.....	.....	.....	.....	.....	.....	.....(494,925)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	10/10/2014.	06/15/2015.	05/14/2015.	Sale.....	.....	.....98,745	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(98,745)	.....	.....	.....	.....	.....	.....	.....(98,745)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	11/12/2014.	06/15/2015.	05/14/2015.	Sale.....	.....	.....51,115	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(51,115)	.....	.....	.....	.....	.....	.....	.....(51,115)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	02/12/2015.	06/15/2015.	03/17/2015.	Sale.....	.....	.....721,035	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(721,035)	.....	.....	.....	.....	.....	.....	.....(721,035)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	02/12/2015.	06/15/2015.	04/16/2015.	Sale.....	.....	.....1,010,520	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(1,010,520)	.....	.....	.....	.....	.....	.....	.....(1,010,520)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	02/12/2015.	06/15/2015.	05/15/2015.	Sale.....	.....	.....1,050,357	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....1,050,357	.....	.....	.....	.....	.....	.....	.....1,050,357	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/13/2014.	07/01/2015.	01/05/2015.	Sale.....	.....	.....89,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(89,501)	.....	.....	.....	.....	.....	.....	.....(89,501)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/13/2014.	07/01/2015.	02/05/2015.	Sale.....	.....	.....2,007,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(2,007,500)	.....	.....	.....	.....	.....	.....	.....(2,007,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/13/2014.	07/01/2015.	03/05/2015.	Sale.....	.....	.....919,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....918,999	.....	.....	.....	.....	.....	.....	.....918,999	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/13/2014.	07/01/2015.	04/06/2015.	Sale.....	.....	.....449,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(449,500)	.....	.....	.....	.....	.....	.....	.....(449,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/13/2014.	07/01/2015.	05/05/2015.	Sale.....	.....	.....349,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....348,999	.....	.....	.....	.....	.....	.....	.....348,999	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/13/2014.	07/01/2015.	06/05/2015.	Sale.....	.....	.....233,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....233,500	.....	.....	.....	.....	.....	.....	.....233,500	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA78	07/14/2014.	07/14/2015.	01/20/2015.	Sale.....	.....	.....1,790,156	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(1,790,156)	.....	.....	.....	.....	.....	.....	.....(1,790,156)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA78	07/14/2014.	07/14/2015.	02/20/2015.	Sale.....	.....	.....6,852,724	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(6,852,724)	.....	.....	.....	.....	.....	.....	.....(6,852,724)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.212

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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	07/14/2014.	07/14/2015.	03/19/2015.	Sale.....	.....	...1,137,060	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....1,137,060	.....	.....	.....	.....	.....	.....	...1,137,060	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	07/14/2014.	07/14/2015.	04/17/2015.	Sale.....	.....	...1,264,200	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(1,264,200)	.....	.....	.....	.....	.....	.....	..(1,264,200)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	07/14/2014.	07/14/2015.	05/19/2015.	Sale.....	.....	...2,131,840	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(2,131,840)	.....	.....	.....	.....	.....	.....	..(2,131,840)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	07/14/2014.	07/14/2015.	06/20/2015.	Sale.....	.....	...2,390,680	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....2,390,680	.....	.....	.....	.....	.....	.....	..2,390,680	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	07/17/2014.	08/01/2015.	01/05/2015.	Sale.....	.....	.....125,300	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(125,300)	.....	.....	.....	.....	.....	.....	....(125,300)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/15/2014.	08/01/2015.	01/05/2015.	Sale.....	.....	.....71,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(71,601)	.....	.....	.....	.....	.....	.....	....(71,601)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	07/17/2014.	08/01/2015.	02/05/2015.	Sale.....	.....	...2,810,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(2,810,500)	.....	.....	.....	.....	.....	.....	..(2,810,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/15/2014.	08/01/2015.	02/05/2015.	Sale.....	.....	...1,606,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(1,606,000)	.....	.....	.....	.....	.....	.....	..(1,606,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	07/17/2014.	08/01/2015.	03/05/2015.	Sale.....	.....	...1,286,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....1,286,600	.....	.....	.....	.....	.....	.....	...1,286,600	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/15/2014.	08/01/2015.	03/05/2015.	Sale.....	.....	.....735,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....735,200	.....	.....	.....	.....	.....	.....	....735,200	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	07/17/2014.	08/01/2015.	04/06/2015.	Sale.....	.....	.....629,300	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(629,300)	.....	.....	.....	.....	.....	.....	....(629,300)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/15/2014.	08/01/2015.	04/06/2015.	Sale.....	.....	.....359,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(359,600)	.....	.....	.....	.....	.....	.....	....(359,600)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	07/17/2014.	08/01/2015.	05/05/2015.	Sale.....	.....	.....488,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....488,600	.....	.....	.....	.....	.....	.....	....488,600	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/15/2014.	08/01/2015.	05/05/2015.	Sale.....	.....	.....279,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....279,200	.....	.....	.....	.....	.....	.....	...279,200	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	07/17/2014.	08/01/2015.	06/05/2015.	Sale.....	.....	.....326,900	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....326,900	.....	.....	.....	.....	.....	.....	...326,900	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.213

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/15/2014.	08/01/2015.	06/05/2015.	Sale.....	.....	.....186,800	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....186,800	.....	.....	.....	.....	.....	.....	.....186,800	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	07/17/2014.	08/01/2015.	07/05/2015.	Sale.....	.....	.....1,476,298	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....1,476,298	.....	.....	.....	.....	.....	.....	.....1,476,298	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/15/2014.	08/01/2015.	07/05/2015.	Sale.....	.....	.....843,599	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....843,599	.....	.....	.....	.....	.....	.....	.....843,599	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	01/15/2015.	Sale.....	.....	.....476,110	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(476,110)	.....	.....	.....	.....	.....	.....	.....(476,110)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	01/15/2015.	Sale.....	.....	.....278,574	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....278,574	.....	.....	.....	.....	.....	.....	.....278,574	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	02/17/2015.	Sale.....	.....	.....1,693,840	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(1,693,841)	.....	.....	.....	.....	.....	.....	.....(1,693,841)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	02/17/2015.	Sale.....	.....	.....2,816,144	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(2,816,145)	.....	.....	.....	.....	.....	.....	.....(2,816,145)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	03/16/2015.	Sale.....	.....	.....186,000	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(186,000)	.....	.....	.....	.....	.....	.....	.....(186,000)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	03/16/2015.	Sale.....	.....	.....1,561,525	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....1,561,525	.....	.....	.....	.....	.....	.....	.....1,561,525	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	04/16/2015.	Sale.....	.....	.....1,716,875	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(1,716,875)	.....	.....	.....	.....	.....	.....	.....(1,716,875)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	04/16/2015.	Sale.....	.....	.....3,560,515	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(3,560,515)	.....	.....	.....	.....	.....	.....	.....(3,560,515)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	05/14/2015.	Sale.....	.....	.....378,875	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....378,875	.....	.....	.....	.....	.....	.....	.....378,875	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	05/14/2015.	Sale.....	.....	.....1,014,930	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(1,014,930)	.....	.....	.....	.....	.....	.....	.....(1,014,930)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	06/15/2015.	Sale.....	.....	.....795,000	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(795,000)	.....	.....	.....	.....	.....	.....	.....(795,000)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	06/15/2015.	Sale.....	.....	.....547,925	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(547,925)	.....	.....	.....	.....	.....	.....	.....(547,925)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.214

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	07/15/2015.	Sale.....	.....	.....685,036	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....685,036	.....	.....	.....	.....	.....	.....	.....685,036	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	12/11/2014.	08/11/2015.	07/15/2015.	Sale.....	.....	.....406,450	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....406,450	.....	.....	.....	.....	.....	.....	.....406,450	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	01/05/2015.	Sale.....	.....	.....25,060	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(25,060)	.....	.....	.....	.....	.....	.....	.....(25,060)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	02/05/2015.	Sale.....	.....	.....562,100	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(562,100)	.....	.....	.....	.....	.....	.....	.....(562,100)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	03/05/2015.	Sale.....	.....	.....257,320	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....257,320	.....	.....	.....	.....	.....	.....	.....257,320	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	04/06/2015.	Sale.....	.....	.....125,860	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(125,860)	.....	.....	.....	.....	.....	.....	.....(125,860)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	05/05/2015.	Sale.....	.....	.....97,720	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....97,720	.....	.....	.....	.....	.....	.....	.....97,720	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	06/05/2015.	Sale.....	.....	.....65,380	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....65,380	.....	.....	.....	.....	.....	.....	.....65,380	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	07/05/2015.	Sale.....	.....	.....295,259	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....295,259	.....	.....	.....	.....	.....	.....	.....295,259	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	08/05/2015.	Sale.....	.....	.....186,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(186,200)	.....	.....	.....	.....	.....	.....	.....(186,200)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	09/01/2015.	01/05/2015.	Sale.....	.....	.....38,038	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(38,038)	.....	.....	.....	.....	.....	.....	.....(38,038)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	01/05/2015.	Sale.....	.....	.....53,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(53,700)	.....	.....	.....	.....	.....	.....	.....(53,700)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	09/01/2015.	02/05/2015.	Sale.....	.....	.....853,188	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(853,188)	.....	.....	.....	.....	.....	.....	.....(853,188)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	02/05/2015.	Sale.....	.....	.....1,204,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(1,204,500)	.....	.....	.....	.....	.....	.....	.....(1,204,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	09/01/2015.	03/05/2015.	Sale.....	.....	.....390,575	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....390,574	.....	.....	.....	.....	.....	.....	.....390,574	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	03/05/2015.	Sale.....	.....	551,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	551,400	.....	.....	.....	.....	.....	.....	551,400	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	09/01/2015.	04/06/2015.	Sale.....	.....	191,038	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(191,038)	.....	.....	.....	.....	.....	.....	(191,038)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	04/06/2015.	Sale.....	.....	269,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(269,700)	.....	.....	.....	.....	.....	.....	(269,700)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	05/05/2015.	Sale.....	.....	209,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	209,400	.....	.....	.....	.....	.....	.....	209,400	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	09/01/2015.	05/07/2015.	Sale.....	.....	148,325	USDLIBBBA 1M (BarCap US Agg)	.....	.....	148,325	.....	.....	.....	.....	.....	.....	148,325	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	09/01/2015.	06/05/2015.	Sale.....	.....	99,238	USDLIBBBA 1M (BarCap US Agg)	.....	.....	99,238	.....	.....	.....	.....	.....	.....	99,238	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	06/05/2015.	Sale.....	.....	140,100	USDLIBBBA 1M (BarCap US Agg)	.....	.....	140,100	.....	.....	.....	.....	.....	.....	140,100	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	09/01/2015.	07/05/2015.	Sale.....	.....	448,162	USDLIBBBA 1M (BarCap US Agg)	.....	.....	448,162	.....	.....	.....	.....	.....	.....	448,162	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	07/05/2015.	Sale.....	.....	632,697	USDLIBBBA 1M (BarCap US Agg)	.....	.....	632,697	.....	.....	.....	.....	.....	.....	632,697	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	09/01/2015.	08/05/2015.	Sale.....	.....	282,625	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(282,625)	.....	.....	.....	.....	.....	.....	(282,625)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/16/2014.	09/01/2015.	08/05/2015.	Sale.....	.....	399,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(399,000)	.....	.....	.....	.....	.....	.....	(399,000)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	05/19/2015.	Sale.....	.....	27,185	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	27,185	.....	.....	.....	.....	.....	.....	27,185	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	06/20/2015.	Sale.....	.....	24,833	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	(24,833)	.....	.....	.....	.....	.....	.....	(24,833)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	07/20/2015.	Sale.....	.....	19,491	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	(19,491)	.....	.....	.....	.....	.....	.....	(19,491)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	08/20/2015.	Sale.....	.....	84,719	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	84,719	.....	.....	.....	.....	.....	.....	84,719	.....	.....	003.....

E19.215

SCHEDULE DB - PART A - SECTION 2

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

E19.216

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	05/19/2015.	Sale.....	.....	.....154,051	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....154,051	.....	.....	.....	.....	.....	.....	.....154,051	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	06/20/2015.	Sale.....	.....	.....140,723	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(140,723)	.....	.....	.....	.....	.....	.....	.....(140,723)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	07/20/2015.	Sale.....	.....	.....110,451	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(110,451)	.....	.....	.....	.....	.....	.....	.....(110,451)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/14/2015.	08/20/2015.	Sale.....	.....	.....480,077	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....480,077	.....	.....	.....	.....	.....	.....	.....480,077	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	02/18/2015.	Sale.....	.....	.....199,843	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(199,843)	.....	.....	.....	.....	.....	.....	.....(199,843)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	02/18/2015.	Sale.....	.....	.....530,978	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(530,978)	.....	.....	.....	.....	.....	.....	.....(530,978)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	03/17/2015.	Sale.....	.....	.....26,305	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(26,305)	.....	.....	.....	.....	.....	.....	.....(26,305)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	03/17/2015.	Sale.....	.....	.....152,645	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....152,645	.....	.....	.....	.....	.....	.....	.....152,645	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	04/16/2015.	Sale.....	.....	.....97,558	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(97,558)	.....	.....	.....	.....	.....	.....	.....(97,558)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	04/16/2015.	Sale.....	.....	.....240,755	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(240,755)	.....	.....	.....	.....	.....	.....	.....(240,755)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	05/15/2015.	Sale.....	.....	.....44,069	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....44,069	.....	.....	.....	.....	.....	.....	.....44,069	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	05/15/2015.	Sale.....	.....	.....79,898	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(79,898)	.....	.....	.....	.....	.....	.....	.....(79,898)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	06/20/2015.	Sale.....	.....	.....60,941	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(60,941)	.....	.....	.....	.....	.....	.....	.....(60,941)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	06/20/2015.	Sale.....	.....	.....563	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	......563	.....	.....	.....	.....	.....	.....	......563	.....	.....	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
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Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	07/20/2015.	Sale.....		41,074	USDLIBBBA 1M (US 400 Gross TR)			41,074							41,074			003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	07/20/2015.	Sale.....	.....	.....69,345	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(69,345)	.....	.....	.....	.....	.....	.....	.....(69,345)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	08/20/2015.	Sale.....	.....	.....73,316	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....73,316	.....	.....	.....	.....	.....	.....	.....73,316	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	08/20/2015.	Sale.....	.....	.....83,705	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....83,705	.....	.....	.....	.....	.....	.....	.....83,705	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	02/18/2015.	Sale.....	.....	.....471,980	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(471,980)	.....	.....	.....	.....	.....	.....	.....(471,980)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	03/17/2015.	Sale.....	.....	.....135,684	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....135,684	.....	.....	.....	.....	.....	.....	.....135,684	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	04/16/2015.	Sale.....	.....	.....214,004	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(214,004)	.....	.....	.....	.....	.....	.....	.....(214,004)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	05/15/2015.	Sale.....	.....	.....71,020	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(71,020)	.....	.....	.....	.....	.....	.....	.....(71,020)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	06/20/2015.	Sale.....	.....	.....500	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....500	.....	.....	.....	.....	.....	.....	.....500	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	07/20/2015.	Sale.....	.....	.....61,640	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(61,640)	.....	.....	.....	.....	.....	.....	.....(61,640)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	08/20/2015.	Sale.....	.....	.....74,404	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....74,404	.....	.....	.....	.....	.....	.....	.....74,404	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	02/18/2015.	Sale.....	.....	.....439,195	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(439,195)	.....	.....	.....	.....	.....	.....	.....(439,195)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	02/18/2015.	Sale.....	.....	.....1,199,057	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(1,199,057)	.....	.....	.....	.....	.....	.....	.....(1,199,057)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	02/18/2015.	Sale.....	.....	.....3,185,865	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(3,185,865)	.....	.....	.....	.....	.....	.....	.....(3,185,865)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	03/17/2015.	Sale.....	.....	.....257,513	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(257,513)	.....	.....	.....	.....	.....	.....	.....(257,513)	.....	.....	003.....

E19.217

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	03/17/2015.	Sale.....	.....	.....157,829	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(157,829)	.....	.....	.....	.....	.....	.....	.....(157,829)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	03/17/2015.	Sale.....	.....	.....915,867	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....915,867	.....	.....	.....	.....	.....	.....	.....915,867	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	04/16/2015.	Sale.....	.....	.....360,900	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(360,900)	.....	.....	.....	.....	.....	.....	.....(360,900)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	04/16/2015.	Sale.....	.....	.....585,347	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(585,347)	.....	.....	.....	.....	.....	.....	.....(585,347)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	04/16/2015.	Sale.....	.....	.....1,444,527	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(1,444,527)	.....	.....	.....	.....	.....	.....	.....(1,444,527)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	05/15/2015.	Sale.....	.....	.....375,128	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....375,128	.....	.....	.....	.....	.....	.....	.....375,128	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	05/15/2015.	Sale.....	.....	.....264,411	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....264,411	.....	.....	.....	.....	.....	.....	.....264,411	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	05/15/2015.	Sale.....	.....	.....479,385	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(479,385)	.....	.....	.....	.....	.....	.....	.....(479,385)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	06/20/2015.	Sale.....	.....	.....399,528	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(399,528)	.....	.....	.....	.....	.....	.....	.....(399,528)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	06/20/2015.	Sale.....	.....	.....365,648	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....(365,648)	.....	.....	.....	.....	.....	.....	.....(365,648)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	06/20/2015.	Sale.....	.....	.....3,375	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....3,375	.....	.....	.....	.....	.....	.....	.....3,375	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	07/20/2015.	Sale.....	.....	.....20,653	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....(20,653)	.....	.....	.....	.....	.....	.....	.....(20,653)	.....	.....	003.....
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	07/20/2015.	Sale.....	.....	.....246,443	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....246,443	.....	.....	.....	.....	.....	.....	.....246,443	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	07/20/2015.	Sale.....	.....	.....416,070	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(416,070)	.....	.....	.....	.....	.....	.....	.....(416,070)	.....	.....	003.....
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	08/20/2015.	Sale.....	.....	.....657,308	USDLIBBBA 1M (Russell 2000 TR)	.....	.....	.....657,308	.....	.....	.....	.....	.....	.....	.....657,308	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.219

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	08/20/2015.	Sale.....	.....	.....439,898	USDLIBBBA 1M (US 400 Gross TR)	.....	.....	.....439,898	.....	.....	.....	.....	.....	.....	.....439,898	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/12/2015.	09/17/2015.	08/20/2015.	Sale.....	.....	.....502,227	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....502,227	.....	.....	.....	.....	.....	.....	.....502,227	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	04/16/2015.	Sale.....	.....	.....628,637	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(628,637)	.....	.....	.....	.....	.....	.....	.....(628,637)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	05/15/2015.	Sale.....	.....	.....208,621	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(208,621)	.....	.....	.....	.....	.....	.....	.....(208,621)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	06/15/2015.	Sale.....	.....	.....1,466	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....1,466	.....	.....	.....	.....	.....	.....	.....1,466	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	07/15/2015.	Sale.....	.....	.....181,066	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(181,066)	.....	.....	.....	.....	.....	.....	.....(181,066)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	08/15/2015.	Sale.....	.....	.....218,563	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....218,563	.....	.....	.....	.....	.....	.....	.....218,563	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	04/16/2015.	Sale.....	.....	.....1,230,523	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(1,230,523)	.....	.....	.....	.....	.....	.....	.....(1,230,523)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	05/15/2015.	Sale.....	.....	.....408,365	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(408,365)	.....	.....	.....	.....	.....	.....	.....(408,365)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	06/15/2015.	Sale.....	.....	.....2,869	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....2,869	.....	.....	.....	.....	.....	.....	.....2,869	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	07/15/2015.	Sale.....	.....	.....354,428	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(354,428)	.....	.....	.....	.....	.....	.....	.....(354,428)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	03/12/2015.	09/18/2015.	08/15/2015.	Sale.....	.....	.....427,826	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....427,826	.....	.....	.....	.....	.....	.....	.....427,826	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/21/2015.	05/19/2015.	Sale.....	.....	.....2,877,768	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(2,877,768)	.....	.....	.....	.....	.....	.....	.....(2,877,768)	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/21/2015.	06/20/2015.	Sale.....	.....	.....3,227,418	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....3,227,418	.....	.....	.....	.....	.....	.....	.....3,227,418	.....	.....	003.....
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/21/2015.	07/20/2015.	Sale.....	.....	.....2,730,186	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	.....(2,730,186)	.....	.....	.....	.....	.....	.....	.....(2,730,186)	.....	.....	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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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)
	Description																								
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	04/14/2015.	09/21/2015.	08/20/2015.	Sale.....	.....	....1,357,830	USDLIBBBA 1M (US 500 TR 1988)	.....	.....	....1,357,830	.....	.....	.....	.....	.....	....1,357,830	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs...	FOR8UP27PHTHYVLBNG30	09/05/2014.	09/30/2015.	01/05/2015.	Sale.....	.....	....89,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(89,500)	.....	.....	.....	.....	.....	....(89,500)	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs...	FOR8UP27PHTHYVLBNG30	09/05/2014.	09/30/2015.	02/05/2015.	Sale.....	.....	....2,007,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(2,007,500)	.....	.....	.....	.....	.....	..(2,007,500)	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs...	FOR8UP27PHTHYVLBNG30	09/05/2014.	09/30/2015.	03/05/2015.	Sale.....	.....	....919,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....919,000	.....	.....	.....	.....	.....	....919,000	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs...	FOR8UP27PHTHYVLBNG30	09/05/2014.	09/30/2015.	04/06/2015.	Sale.....	.....	....449,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(449,500)	.....	.....	.....	.....	.....	....(449,500)	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs...	FOR8UP27PHTHYVLBNG30	09/05/2014.	09/30/2015.	05/05/2015.	Sale.....	.....	....349,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....349,000	.....	.....	.....	.....	.....	....349,000	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs...	FOR8UP27PHTHYVLBNG30	09/05/2014.	09/30/2015.	06/05/2015.	Sale.....	.....	....233,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....233,500	.....	.....	.....	.....	.....	....233,500	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs...	FOR8UP27PHTHYVLBNG30	09/05/2014.	09/30/2015.	07/05/2015.	Sale.....	.....	....1,054,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....1,054,500	.....	.....	.....	.....	.....	....1,054,500	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Goldman Sachs...	FOR8UP27PHTHYVLBNG30	09/05/2014.	09/30/2015.	08/05/2015.	Sale.....	.....	....665,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(665,000)	.....	.....	.....	.....	.....	....(665,000)	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	10/01/2015.	01/05/2015.	Sale.....	.....	....15,663	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(15,663)	.....	.....	.....	.....	.....	....(15,663)	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	10/01/2015.	02/05/2015.	Sale.....	.....	....351,313	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(351,313)	.....	.....	.....	.....	.....	....(351,313)	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	10/01/2015.	03/05/2015.	Sale.....	.....	....160,825	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....160,825	.....	.....	.....	.....	.....	....160,825	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	10/01/2015.	04/06/2015.	Sale.....	.....	....78,663	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....(78,663)	.....	.....	.....	.....	.....	....(78,663)	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	10/01/2015.	05/07/2015.	Sale.....	.....	....61,075	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....61,075	.....	.....	.....	.....	.....	....61,075	.....	.....	003.....	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/08/2014.	10/01/2015.	06/05/2015.	Sale.....	.....	....40,863	USDLIBBBA 1M (BarCap US Agg)	.....	.....	....40,863	.....	.....	.....	.....	.....	....40,863	.....	.....	003.....	

E19.220

SCHEDULE DB - PART A - SECTION 2

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

E19.221

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/08/2014.	10/01/2015.	07/05/2015.	Sale.....	.....	184,537	USDLIBBBA 1M (BarCap US Agg)	.....	.....	184,537	.....	.....	.....	.....	.....	.....	184,537	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/08/2014.	10/01/2015.	08/05/2015.	Sale.....	.....	116,375	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(116,375)	.....	.....	.....	.....	.....	.....	(116,375)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	09/08/2014.	10/01/2015.	09/05/2015.	Sale.....	.....	24,238	USDLIBBBA 1M (BarCap US Agg)	.....	.....	24,238	.....	.....	.....	.....	.....	.....	24,238	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	10/07/2015.	01/05/2015.	Sale.....	.....	53,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(53,701)	.....	.....	.....	.....	.....	.....	(53,701)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	10/07/2015.	02/05/2015.	Sale.....	.....	1,204,500	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(1,204,500)	.....	.....	.....	.....	.....	.....	(1,204,500)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	10/07/2015.	03/05/2015.	Sale.....	.....	551,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	551,400	.....	.....	.....	.....	.....	.....	551,400	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	10/07/2015.	04/06/2015.	Sale.....	.....	269,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(269,700)	.....	.....	.....	.....	.....	.....	(269,700)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	10/07/2015.	05/07/2015.	Sale.....	.....	209,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	209,400	.....	.....	.....	.....	.....	.....	209,400	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	10/07/2015.	06/05/2015.	Sale.....	.....	140,100	USDLIBBBA 1M (BarCap US Agg)	.....	.....	140,100	.....	.....	.....	.....	.....	.....	140,100	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	10/07/2015.	07/05/2015.	Sale.....	.....	632,700	USDLIBBBA 1M (BarCap US Agg)	.....	.....	632,700	.....	.....	.....	.....	.....	.....	632,700	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	10/07/2015.	08/05/2015.	Sale.....	.....	399,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(399,000)	.....	.....	.....	.....	.....	.....	(399,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTFWZYICNSX8D621K86	10/16/2014.	10/07/2015.	09/05/2015.	Sale.....	.....	83,099	USDLIBBBA 1M (BarCap US Agg)	.....	.....	83,099	.....	.....	.....	.....	.....	.....	83,099	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	02/09/2015.	Sale.....	.....	216,810	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(216,810)	.....	.....	.....	.....	.....	.....	(216,810)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	02/09/2015.	Sale.....	.....	1,606,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	(1,606,000)	.....	.....	.....	.....	.....	.....	(1,606,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	03/05/2015.	Sale.....	.....	99,252	USDLIBBBA 1M (BarCap US Agg)	.....	.....	99,252	.....	.....	.....	.....	.....	.....	99,252	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.222

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	03/05/2015.	Sale.....	.....	.....735,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....735,200	.....	.....	.....	.....	.....	.....	.....735,200	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	04/06/2015.	Sale.....	.....	.....48,546	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(48,546)	.....	.....	.....	.....	.....	.....	.....(48,546)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	04/06/2015.	Sale.....	.....	.....359,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(359,600)	.....	.....	.....	.....	.....	.....	.....(359,600)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	05/05/2015.	Sale.....	.....	.....37,692	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....37,692	.....	.....	.....	.....	.....	.....	.....37,692	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	05/05/2015.	Sale.....	.....	.....279,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....279,200	.....	.....	.....	.....	.....	.....	.....279,200	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	06/05/2015.	Sale.....	.....	.....25,218	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....25,218	.....	.....	.....	.....	.....	.....	.....25,218	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	06/05/2015.	Sale.....	.....	.....186,800	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....186,800	.....	.....	.....	.....	.....	.....	.....186,800	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	07/05/2015.	Sale.....	.....	.....113,884	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....113,884	.....	.....	.....	.....	.....	.....	.....113,884	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	07/05/2015.	Sale.....	.....	.....843,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....843,600	.....	.....	.....	.....	.....	.....	.....843,600	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	08/05/2015.	Sale.....	.....	.....71,820	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(71,820)	.....	.....	.....	.....	.....	.....	.....(71,820)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	08/05/2015.	Sale.....	.....	.....532,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(532,000)	.....	.....	.....	.....	.....	.....	.....(532,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	09/05/2015.	Sale.....	.....	.....14,958	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....14,958	.....	.....	.....	.....	.....	.....	.....14,958	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	09/05/2015.	Sale.....	.....	.....110,800	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....110,800	.....	.....	.....	.....	.....	.....	.....110,800	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Citibank NA.....	E57ODZWZ7FF32TWEFA76	12/19/2014.	11/05/2015.	11/05/2015.	Sale.....	.....	.....70,254	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(70,254)	.....	.....	.....	.....	.....	.....	.....(70,254)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	11/05/2015.	Sale.....	.....	.....520,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(520,400)	.....	.....	.....	.....	.....	.....	.....(520,400)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

E19.223

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / 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 Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	11/05/2015.	Sale.....	.....	.....13,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(13,200)	.....	.....	.....	.....	.....	.....	.....(13,200)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	12/19/2014.	11/05/2015.	11/05/2015.	Sale.....	.....	.....(204,800)	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....204,800	.....	.....	.....	.....138,000	.....	.....	.....204,800	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	01/05/2015.	Sale.....	.....	.....138,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(138,000)	.....	.....	.....	.....	.....	.....	.....(138,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	02/05/2015.	Sale.....	.....	.....1,606,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(1,606,000)	.....	.....	.....	.....	.....	.....	.....(1,606,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	03/05/2015.	Sale.....	.....	.....735,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....735,200	.....	.....	.....	.....	.....	.....	.....735,200	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	04/06/2015.	Sale.....	.....	.....359,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(359,599)	.....	.....	.....	.....	.....	.....	.....(359,599)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	05/07/2015.	Sale.....	.....	.....279,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....279,200	.....	.....	.....	.....	.....	.....	.....279,200	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	06/08/2015.	Sale.....	.....	.....186,800	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....186,800	.....	.....	.....	.....	.....	.....	.....186,800	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	07/08/2015.	Sale.....	.....	.....843,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....843,600	.....	.....	.....	.....	.....	.....	.....843,600	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	08/08/2015.	Sale.....	.....	.....532,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(532,000)	.....	.....	.....	.....	.....	.....	.....(532,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	09/08/2015.	Sale.....	.....	.....110,800	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....110,800	.....	.....	.....	.....	.....	.....	.....110,800	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	12/07/2015.	Sale.....	.....	.....520,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(520,400)	.....	.....	.....	.....	.....	.....	.....(520,400)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	12/07/2015.	12/07/2015.	Sale.....	.....	.....13,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(13,200)	.....	.....	.....	.....	.....	.....	.....(13,200)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	01/05/2015.	Sale.....	.....	.....138,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(138,000)	.....	.....	.....	.....	.....	.....	.....(138,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	02/05/2015.	Sale.....	.....	.....1,606,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(1,606,000)	.....	.....	.....	.....	.....	.....	.....(1,606,000)	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination 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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	03/05/2015.	Sale.....	.....	.....735,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....735,200	.....	.....	.....	.....	.....	.....	.....735,200	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	04/06/2015.	Sale.....	.....	.....359,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(359,599)	.....	.....	.....	.....	.....	.....	.....(359,599)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	05/07/2015.	Sale.....	.....	.....279,200	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....279,200	.....	.....	.....	.....	.....	.....	.....279,200	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	06/08/2015.	Sale.....	.....	.....186,800	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....186,800	.....	.....	.....	.....	.....	.....	.....186,800	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	07/08/2015.	Sale.....	.....	.....843,600	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....843,600	.....	.....	.....	.....	.....	.....	.....843,600	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	08/08/2015.	Sale.....	.....	.....532,000	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(532,000)	.....	.....	.....	.....	.....	.....	.....(532,000)	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	09/08/2015.	Sale.....	.....	.....110,800	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....110,800	.....	.....	.....	.....	.....	.....	.....110,800	.....	.....	003.....
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/19/2014.	01/05/2016.	01/05/2016.	Sale.....	.....	.....520,400	USDLIBBBA 1M (BarCap US Agg)	.....	.....	.....(520,400)	.....	.....	.....	.....	.....	.....	.....(520,400)	.....	.....	003.....
.....																									
.....																									
.....																									
0949999. Total-Swaps-Hedging Other-Total Return.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(83,008,003)	5,211,810	0	XXX	40,334,880	0	0	(83,008,003)	0	0	XXX
0969999. Total-Swaps-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(173,801,314)	45,550,474	0	XXX	(41,459,757)	0	0	(173,801,314)	0	0	XXX
1159999. Total-Swaps-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(90,793,311)	40,403,953	0	XXX	(81,794,637)	688,456	0	(90,793,311)	0	0	XXX
1189999. Total-Swaps-Total Return.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(83,008,003)	5,211,810	0	XXX	40,334,880	0	0	(83,008,003)	0	0	XXX
1209999. Total-Swaps.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(173,801,314)	45,615,763	0	XXX	(41,459,757)	688,456	0	(173,801,314)	0	0	XXX
1399999. Total-Hedging Effective.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	65,289	0	XXX	0	688,456	0	0	0	0	XXX
1409999. Total-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(173,801,314)	45,550,474	0	XXX	(41,459,757)	0	0	(173,801,314)	0	0	XXX
1439999. Total-Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....51,452,048	0	5,999,697	0	0	XXX	42,668,997	0	0	(45,452,351)	0	0	XXX
1449999. TOTAL.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....51,452,048	0	(167,801,617)	45,615,763	0	XXX	1,209,239	688,456	0	(219,253,665)	0	0	XXX

E19.224

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Effective																					
0000TYH6	165	...165,000	US CBT 10 YR TN FUTURE.....	FA Hedge.....	D 1-1.....	Interest Rate	.12/15/2015	CBT.....	1UAUICTO4EQ4DO6ZH473.	.09/15/2015	125.5493	125.9063	(48,984)	(58,895)	(58,895)	(58,895)	- .....	.....	.....222,750	R-squared 1 Slo	1,000
1339999. Total-Short Futures-Hedging Effective.....													0	.....	.....(58,895)	0	(58,895)	0	222,750	XXX	XXX
1339999. Total-Short Futures-Hedging Effective.....													(48,984)	(58,895)	(58,895)	0	(58,895)	0	222,750	XXX	XXX
Hedging Other																					
0000ESH6	6,354	...317,700	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/In dex	.12/15/2015	CME.....	KJNXBSWZVIKEX4NFOL81.	.09/15/2015	2,032.9365	2,035.4000	5,971,105	.....	.....	.....	.....(782,662)	(782,662)	...28,266,800	001	50
0000FAH6	1,329	...132,900	S & P 400 E-MINI.....	VAGLB.....	D 1-1.....	Equity/In dex	.12/15/2015	CME.....	KJNXBSWZVIKEX4NFOL81.	.09/15/2015	1,395.8816	1,393.5000	1,699,477	.....	.....	.....	.....316,510	316,510	...8,904,300	001	100
0000MFH6	5,099	...254,950	MSCI EAFE Mini Index.....	VAGLB.....	D 1-1.....	Equity/In dex	.12/15/2015	ICE.....	549300HWWR1D8OTS2G29	.09/15/2015	1,695.2781	1,698.2000	5,697,662	.....	.....	.....	.....(744,940)	(744,940)	...16,826,700	001	50
0000RRH6	377	...37,700	RUSSELL 2000 MINI INDEX FUTURE...	VAGLB.....	D 1-1.....	Equity/In dex	.12/15/2015	ICE.....	549300HWWR1D8OTS2G29	.09/15/2015	1,135.2496	1,131.5000	427,531	.....	.....	.....	.....141,360	141,360	...2,035,800	001	100
0000TUH6	8	...16,000	US Treasury 2 YR Note Future.....	VAGLB.....	D 1-1.....	Interest Rate	.12/15/2015	CBT.....	1UAUICTO4EQ4DO6ZH473.	.09/15/2015	108.7227	108.6172	(566)	.....	.....	.....	.....1,688	1,688	5,200	002	2,000
13429999. Total-Short Futures-Hedging Other.....													0	0	0	0	(1,068,044)	(1,068,044)	...56,038,800	XXX	XXX
1389999. Total-Short Futures.....													(58,895)	(58,895)	0	(58,895)	(1,068,044)	(1,068,044)	...56,261,550	XXX	XXX
1399999. Total-Hedging Effective.....													(58,895)	(58,895)	0	(58,895)	0	222,750	XXX	XXX	
1409999. Total-Hedging Other.....													0	0	0	(1,068,044)	(1,068,044)	...56,038,800	XXX	XXX	
1449999. TOTAL.....													(58,895)	(58,895)	0	(58,895)	(1,068,044)	(1,068,044)	...56,261,550	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	...107,800,500	(51,761,700)	...56,038,800
UBS Warburg London	.....	.....222,750	222,750
Total Net Cash Deposits.....	...107,800,500	(51,538,950)	...56,261,550

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

SCHEDULE DB - PART B - SECTION 2

Futures 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	Hedge			
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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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	Effectiveness at Inception and at Termination (b)	Value of One (1) Point		
Long Futures																					
Hedging Other																					
0000ESH5	97	4,850	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/Index.....	03/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	12/15/2014.....	2,072.2500	03/15/2015.....	2,071.9551	Sale.....	(1,430)	(1,430)	-	.....	.....	......001	50
0000ESM5	8,364	418,200	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/Index.....	06/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	03/15/2015.....	2,063.0090	06/15/2015.....	2,056.1118	Sale.....	(2,884,438)	(2,884,438)	-	.....	.....	......001	50
0000ESU5	8,944	447,200	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/Index.....	09/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	06/15/2015.....	2,098.4196	09/15/2015.....	2,031.8641	Sale.....	(29,763,598)	(29,763,598)	-	.....	.....	......001	50
0000ESZ5	4,388	219,400	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/Index.....	12/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	09/15/2015.....	1,918.2500	12/15/2015.....	1,948.1048	Sale.....	6,550,147	6,550,147	-	.....	.....	......001	50
0000FAM5	1,443	144,300	S & P 400 E-MINI.....	VAGLB.....	D 1-1.....	Equity/Index.....	06/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	03/15/2015.....	1,496.8880	06/15/2015.....	1,488.8266	Sale.....	(1,163,271)	(1,163,271)	-	.....	.....	......001	100
0000FAU5	1,177	117,700	S & P 400 E-MINI.....	VAGLB.....	D 1-1.....	Equity/Index.....	09/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	06/15/2015.....	1,526.1000	09/15/2015.....	1,503.8775	Sale.....	(2,615,593)	(2,615,593)	-	.....	.....	......001	100
0000MFM5	66	3,300	MSCI EAFE Mini Index.....	VAGLB.....	D 1-1.....	Equity/Index.....	06/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	03/15/2015.....	1,831.9372	06/15/2015.....	1,850.8246	Sale.....	62,328	62,328	-	.....	.....	......001	50
0000MFU5	250	12,500	MSCI EAFE Mini Index.....	VAGLB.....	D 1-1.....	Equity/Index.....	09/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	06/15/2015.....	1,892.8795	09/15/2015.....	1,888.8307	Sale.....	(50,610)	(50,610)	-	.....	.....	......001	50
0000RRM5	198	19,800	RUSSELL 2000 MINI INDEX FUTURE.....	VAGLB.....	D 1-1.....	Equity/Index.....	06/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	03/15/2015.....	1,223.6406	06/15/2015.....	1,229.9557	Sale.....	125,038	125,038	-	.....	.....	......001	100
0000RRU5	270	27,000	RUSSELL 2000 MINI INDEX FUTURE.....	VAGLB.....	D 1-1.....	Equity/Index.....	09/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	06/15/2015.....	1,286.5000	09/15/2015.....	1,202.5086	Sale.....	(2,267,767)	(2,267,767)	-	.....	.....	......001	100
0000RRZ5	264	26,400	RUSSELL 2000 MINI INDEX FUTURE.....	VAGLB.....	D 1-1.....	Equity/Index.....	12/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	09/15/2015.....	1,233.2000	12/15/2015.....	1,235.0590	Sale.....	49,078	49,078	-	.....	.....	......001	100
0000TUH5	1	2,000	US Treasury 2 YR Note Future.....	VAGLB.....	D 1-1.....	Interest Rate.....	03/15/2015.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	03/15/2015.....	109.2538	03/15/2015.....	109.2988	Sale.....	90	90	-	.....	.....	......002	2,000
0000TUM5	1	2,000	US Treasury 2 YR Note Future.....	VAGLB.....	D 1-1.....	Interest Rate.....	06/15/2015.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	03/15/2015.....	109.5403	06/15/2015.....	109.5393	Sale.....	(2)	(2)	-	.....	.....	......002	2,000
0000TUZ5	5	10,000	US Treasury 2 YR Note Future.....	VAGLB.....	D 1-1.....	Interest Rate.....	12/15/2015.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	09/15/2015.....	109.5313	12/15/2015.....	109.4610	Sale.....	(703)	(703)	-	.....	.....	......002	2,000
1289999. Total-Long Futures-Hedging Other.....														(31,960,731)	(31,960,731)	0	0	XXX	XXX		
1329999. Total-Long Futures.....														(31,960,731)	(31,960,731)	0	0	XXX	XXX		
Short Futures																					
Hedging Effective																					
0000FVH5	615	615,000	US CBT 5 YR TN FUTURE.....	FA Hedge.....	D 1-1.....	Interest Rate.....	03/15/2015.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	12/15/2014.....	119.7201	03/15/2015.....	120.2042	Sale.....	(297,690)	-	(297,690)	-	R-squared 1 Slope	1,000	
0000FVM5	997	997,000	US CBT 5 YR TN FUTURE.....	FA Hedge.....	D 1-1.....	Interest Rate.....	06/15/2015.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	03/15/2015.....	119.5708	06/15/2015.....	119.6165	Sale.....	(45,565)	-	(45,565)	-	R-squared 1 Slope	1,000	
0000FVU5	315	315,000	US CBT 5 YR TN FUTURE.....	FA Hedge.....	D 1-1.....	Interest Rate.....	09/15/2014.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	06/15/2014.....	119.5495	09/15/2014.....	118.7536	Sale.....	250,704	-	250,704	-	R-squared 1 Slope	1,000	
0000TYM5	324	324,000	US CBT 10 YR TN FUTURE.....	FA Hedge.....	D 1-1.....	Interest Rate.....	06/15/2015.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	03/15/2015.....	128.6243	06/15/2015.....	128.1481	Sale.....	154,293	-	154,293	-	R-squared 1 Slope	1,000	
0000TYU5	783	783,000	US CBT 10 YR TN FUTURE.....	FA Hedge.....	D 1-1.....	Interest Rate.....	09/15/2015.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	06/15/2015.....	126.9578	09/15/2015.....	127.9144	Sale.....	(749,015)	-	(749,015)	-	R-squared 1 Slope	1,000	
0000TYZ5	716	716,000	US CBT 10 YR TN FUTURE.....	FA Hedge.....	D 1-1.....	Interest Rate.....	12/15/2015.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	09/15/2015.....	127.1875	12/15/2015.....	126.3469	Sale.....	601,893	-	601,893	-	R-squared 1 Slope	1,000	
0000TYH6	92	92,000	US CBT 10 YR TN FUTURE.....	FA Hedge.....	D 1-1.....	Interest Rate.....	12/31/2015.....	CBT.....	1UAUICTO4EQ4DO6ZH473.....	09/15/2015.....	126.2656	12/31/2015.....	126.1138	Sale.....	13,970	-	13,970	-	R-squared 1 Slope	1,000	
1339999. Total-Short Futures-Hedging Effective.....														(71,409)	0	(71,409)	0	XXX	XXX		
Hedging Other																					
0000ESH5	23,381	1,169,050	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/Index.....	03/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	12/15/2014.....	2,040.1217	03/15/2015.....	2,048.8155	Sale.....	(10,163,416)	(10,163,416)	-	.....	.....	......001	50
0000ESM5	20,782	1,039,100	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/Index.....	06/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	03/15/2015.....	2,063.0090	06/15/2015.....	2,109.3281	Sale.....	(48,130,128)	(48,130,128)	-	.....	.....	......001	50
0000ESU5	3,737	186,850	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/Index.....	09/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	06/15/2015.....	2,098.4196	09/15/2015.....	2,011.4396	Sale.....	16,252,201	16,252,201	-	.....	.....	......001	50
0000ESZ5	12,710	635,500	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/Index.....	12/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	09/15/2015.....	1,934.0000	12/15/2015.....	1,947.4138	Sale.....	(8,524,449)	(8,524,449)	-	.....	.....	......001	50
0000ESH6	717	35,850	S&P 500 Mini Futures Contract.....	VAGLB.....	D 1-1.....	Equity/Index.....	12/31/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	12/15/2015.....	2,057.6459	12/31/2015.....	2,062.8674	Sale.....	(187,192)	(187,192)	-	.....	.....	......001	50
0000FAH5	6,059	605,900	S & P 400 E-MINI.....	VAGLB.....	D 1-1.....	Equity/Index.....	03/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	12/15/2014.....	1,483.4946	03/15/2015.....	1,511.5992	Sale.....	(17,028,601)	(17,028,601)	-	.....	.....	......001	100
0000FAM5	5,253	525,300	S & P 400 E-MINI.....	VAGLB.....	D 1-1.....	Equity/Index.....	06/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	03/15/2015.....	1,496.8880	06/15/2015.....	1,524.8084	Sale.....	(14,666,543)	(14,666,543)	-	.....	.....	......001	100
0000FAU5	782	78,200	S & P 400 E-MINI.....	VAGLB.....	D 1-1.....	Equity/Index.....	09/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	06/15/2015.....	1,526.1000	09/15/2015.....	1,442.0551	Sale.....	6,572,308	6,572,308	-	.....	.....	......001	100
0000FAZ5	2,977	297,700	S & P 400 E-MINI.....	VAGLB.....	D 1-1.....	Equity/Index.....	12/15/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	09/15/2015.....	1,397.9000	12/15/2015.....	1,391.7277	Sale.....	1,837,496	1,837,496	-	.....	.....	......001	100
0000FAH6	210	21,000	S & P 400 E-MINI.....	VAGLB.....	D 1-1.....	Equity/Index.....	12/31/2015.....	CME.....	KJNXBSWZVIKEX4NFOL81.....	12/15/2015.....	1,376.9000	12/31/2015.....	1,377.6444	Sale.....	(15,633)	(15,633)	-	.....	.....	......001	100
0000MFM5	20,997	1,049,850	MSCI EAFE Mini Index.....	VAGLB.....	D 1-1.....	Equity/Index.....	03/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	12/15/2014.....	1,858.0491	03/15/2015.....	1,875.3856	Sale.....	(18,200,729)	(18,200,729)	-	.....	.....	......001	50
0000MFM5	17,606	880,300	MSCI EAFE Mini Index.....	VAGLB.....	D 1-1.....	Equity/Index.....	06/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	03/15/2015.....	1,831.9372	06/15/2015.....	1,919.8977	Sale.....	(77,431,617)	(77,431,617)	-	.....	.....	......001	50
0000MFU5	3,935	196,750	MSCI EAFE Mini Index.....	VAGLB.....	D 1-1.....	Equity/Index.....	09/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	06/15/2015.....	1,892.8795	09/15/2015.....	1,809.8902	Sale.....	16,328,150	16,328,150	-	.....	.....	......001	50
0000MFZ5	10,866	543,300	MSCI EAFE Mini Index.....	VAGLB.....	D 1-1.....	Equity/Index.....	12/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	09/15/2015.....	1,710.4024	12/15/2015.....	1,710.2763	Sale.....	68,528	68,528	-	.....	.....	......001	50
0000RRH5	2,359	235,900	RUSSELL 2000 MINI INDEX FUTURE.....	VAGLB.....	D 1-1.....	Equity/Index.....	03/15/2015.....	ICE.....	549300HWWR1D8OTS2G29.....	12/15/2014.....	1,218.4600	03/15/2015.....	1,238.0713	Sale.....	(4,626,287)	(4,626,287)	-	.....	.....	......001	100

SCHEDULE DB - PART B - SECTION 2
Futures 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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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	Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
0000RRM5	1,864	186,400	RUSSELL 2000 MINI INDEX FUTURE	VAGLB.....	D 1-1.....	Equity/Index.....	06/15/2015.	ICE.....	549300HWWR1D8OTS2G29..	03/15/2015.	1,223.6406	06/15/2015.	1,248.8931	Sale.....	(4,707,064)	(4,707,064)	-	-	001	100
0000RRU5	349	34,900	RUSSELL 2000 MINI INDEX FUTURE	VAGLB.....	D 1-1.....	Equity/Index.....	09/15/2015.	ICE.....	549300HWWR1D8OTS2G29..	06/15/2015.	1,263.2000	09/15/2015.	1,236.1650	Sale.....	943,522	943,522	-	-	001	100
0000RRZ5	840	84,000	RUSSELL 2000 MINI INDEX FUTURE	VAGLB.....	D 1-1.....	Equity/Index.....	12/15/2015.	ICE.....	549300HWWR1D8OTS2G29..	09/15/2015.	1,263.2000	12/15/2015.	1,283.6005	Sale.....	(1,713,642)	(1,713,642)	-	-	001	100
0000RRH6	53	5,300	RUSSELL 2000 MINI INDEX FUTURE	VAGLB.....	D 1-1.....	Equity/Index.....	12/31/2015.	ICE.....	549300HWWR1D8OTS2G29..	12/15/2015.	1,137.2000	12/31/2015.	1,067.8054	Sale.....	367,791	367,791	-	-	001	100
0000TUH5	10	20,000	US Treasury 2 YR Note Future.....	VAGLB.....	D 1-1.....	Interest Rate.....	03/15/2015.	CBT.....	1UAUICTO4EQ4DO6ZH473...	12/15/2014.	109.2538	03/15/2015.	109.2612	Sale.....	(148)	(148)	-	-	002	2,000
0000TUM5	13	26,000	US Treasury 2 YR Note Future.....	VAGLB.....	D 1-1.....	Interest Rate.....	06/15/2015.	CBT.....	1UAUICTO4EQ4DO6ZH473...	03/15/2015.	109.5403	06/15/2015.	109.5908	Sale.....	(1,314)	(1,314)	-	-	002	2,000
0000TUU5	15	30,000	US Treasury 2 YR Note Future.....	VAGLB.....	D 1-1.....	Interest Rate.....	09/15/2015.	CBT.....	1UAUICTO4EQ4DO6ZH473...	06/15/2015.	109.2969	09/15/2015.	109.4724	Sale.....	(5,267)	(5,267)	-	-	002	2,000
0000TUZ5	31	62,000	US Treasury 2 YR Note Future.....	VAGLB.....	D 1-1.....	Interest Rate.....	09/15/2015.	CBT.....	1UAUICTO4EQ4DO6ZH473...	06/15/2015.	109.5156	09/15/2015.	109.6276	Sale.....	(6,943)	(6,943)	-	-	002	2,000
1349999. Total-Short Futures-Hedging Other.....															(163,038,976)	(163,038,976)	0	0	XXX	XXX
1389999. Total-Short Futures.....															(163,110,386)	(163,038,976)	(71,409)	0	XXX	XXX
1399999. Total-Hedging Effective.....															(71,409)	0	(71,409)	0	XXX	XXX
1409999. Total-Hedging Other.....															(194,999,707)	(194,999,707)	0	0	XXX	XXX
1449999. TOTAL.....															(195,071,116)	(194,999,707)	(71,409)	0	XXX	XXX

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	56,261,550	(58,895)	56,261,550	13,795,775	(49,551)	13,746,224	56,261,550	56,261,550
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27....	Y.....	Y.....	90,324,385	79,999,366	(471,635)	86,883,630	(471,635)	0	1,532,044	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	56,659,000	94,490,466	(2,935,473)	34,895,993	(2,935,473)	37,518,606	1,807,192	1,807,192
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83....	Y.....	Y.....	1,230,000	1,554,423	.....	.....324,423	1,591,265	361,265	554,225	554,225
Citibank NA.....	E57ODZWZ7FF32TWFA76.....	Y.....	Y.....	142,217,900	145,087,760	(845,109)	2,024,751	(595,381)	2,550,496	2,978,476	2,978,476
Credit Suisse Intl.....	E58DKGMJYYJLN8C3868.....	Y.....	Y.....	12,543,000	16,311,635	(4,104,957)	0	(5,470,597)	0	2,373,061	2,036,739
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86.....	Y.....	Y.....	10,675,320	22,370,678	(8,581,018)	3,114,340	(8,581,018)	1,886,494	2,767,109	2,767,109
Goldman Sachs International Ltd.....	W22LROWP2IHZNBB6K528....	Y.....	Y.....	28,716,000	43,727,868	(12,677,757)	2,334,111	(12,677,757)	2,334,111	1,300,759	1,300,759
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804.....	Y.....	Y.....	.....	.....52,625	.....	.....52,625	.....	.....52,625	51,050	51,050
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97....	Y.....	Y.....	59,392,000	60,655,691	.....	.....1,263,691	.....	.....1,663,253	1,467,695	1,467,695
Merrill Lynch Intl.....	GGDZP1UYGU9STUHRDP48....	Y.....	Y.....	.....	.....	.....	.....0	.....	.....0	.....	.....0
Morgan Stanley & Co International Ltd.....	4PQUHN3JPFGFNF3BB653.....	Y.....	Y.....	167,000	140,034	.....	.....	.....140,034	0	.....	.....0
Morgan Stanley Capital Services.....	I7331LVCZKQKX5T7XV54.....	Y.....	Y.....	.....	.....3,146,982	(61,842,763)	0	(61,842,763)	0	7,069,431	0
Societe Generale.....	O2RNE8IBXP4R0TD8PU41.....	Y.....	Y.....	949,000	1,846,323	(267,022)	630,301	(267,022)	630,301	166,257	166,257
UBS AG.....	BFM8T61CT2L1QCEMIK50.....	Y.....	Y.....	741,000	965,816	(268,412)	0	(268,412)	0	223,478	179,882
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09....	Y.....	Y.....	.....	.....2,026,278	.....	.....2,026,278	.....	.....2,026,278	.....	.....0
0299999. Total NAIC 1 Designation.....			403,614,604	472,375,944	(91,994,146)	46,666,512	481,751,989	(93,110,059)	49,023,429	22,290,778	13,309,385
NAIC 2 Designation											
CITIGROUP FIN PRODUC.....	MBNUM2BPBDO7JBLYG310.....	Y.....	Y.....	.....	.....254,851	(0)	254,851	(23,066)	231,785	9,095	9,095
MERRILL LYNCH CAPITA.....	GDWTXX036O1TB7DW3U69....	Y.....	Y.....	10,895,500	12,883,930	(2,634,183)	0	(2,714,293)	0	1,156,586	510,833
ROYAL BANK OF SCOTLA.....	RR3QWICWWIPCS8A4S074....	Y.....	Y.....	4,725,000	5,058,776	.....	.....333,776	5,019,705	294,705	277,641	277,641
0399999. Total NAIC 2 Designation.....			15,620,500	18,197,556	(2,634,183)	588,627	18,158,486	(2,737,359)	526,490	1,443,322	797,569
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	2,946,075	(4,456,651)	0	2,946,075	(4,456,651)	0	9,700,375	8,189,799
0999999. Gross Totals.....			419,235,104	549,781,126	(99,143,874)	103,516,689	516,652,325	(100,353,619)	63,296,143	89,696,025	78,558,303
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64					549,781,126	(99,143,874)					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
CBT Futures.....	1UAUICTO4EQ4D06ZH473...	Cash.....	CASH.....	227,950	.....	.....227,950	.....	.....I.....
CME Futures.....	KJNXBSWZVIKEX4NFOL81...	Cash.....	CASH.....	37,171,100	.....	.....37,171,100	.....	.....I.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30...	Cash.....	CASH.....	234,000	.....	.....234,000	.....	.....V.....
ICE Futures.....	549300HWWR1D80TS2G29...	Cash.....	CASH.....	18,862,500	.....	.....18,862,500	.....	.....I.....
Morgan Stanley - CME.....	KJNXBSWZVIKEX4NFOL81...	Cash.....	CASH.....	2,044,107	.....	.....2,044,107	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54...	Cash.....	CASH.....	.....	.....	.....	.....	.....V.....
UBS - CME.....	KJNXBSWZVIKEX4NFOL81...	Cash.....	CASH.....	29,894	.....	.....29,894	.....	.....V.....
Wells Fargo - CME.....	KJNXBSWZVIKEX4NFOL81...	Cash.....	CASH.....	18,885,068	.....	.....18,885,068	.....	.....I.....
Wells Fargo - CME.....	KJNXBSWZVIKEX4NFOL81...	Cash.....	CASH.....	1,931,387	.....	.....1,931,387	.....	.....V.....
Morgan Stanley - CME.....	KJNXBSWZVIKEX4NFOL81...	Securities.....	589331 AN 7 Merck & Co Inc Sr Nt.....	1,379,080	1,250,000	1,247,594	.....	.....I.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54...	Securities.....	912828 FF 2 U S Treasury Nt.....	20,339,840	20,000,000	19,997,359	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54...	Securities.....	912833 KG 4 U S Treasury Principal Strips.....	4,568,862	4,570,000	4,521,146	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54...	Securities.....	912833 KL 3 U S Treasury Principal Strips.....	13,039,175	13,167,000	12,057,403	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54...	Securities.....	912833 KQ 2 U S Treasury Principal Strips.....	24,408,650	25,000,000	21,616,479	.....	.....V.....
Wells Fargo - CME.....	KJNXBSWZVIKEX4NFOL81...	Securities.....	931142 CU 5 Wal-Mart Stores Inc Sr Nt.....	251,442	235,000	229,922	.....	.....I.....
0199999 Totals.....				143,373,054	64,222,000	139,055,908	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573...	Cash.....	Cash.....	56,659,000	.....	XXX	.....	.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	1,230,000	.....	XXX	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76...	Cash.....	Cash.....	142,217,900	.....	XXX	.....	.....V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	12,543,000	.....	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTWTFZYICNSX8D621K86...	Cash.....	Cash.....	2,516,000	.....	XXX	.....	.....V.....
Goldman Sachs International Ltd - OTC.....	W22LROWP2IHZNBB6K528...	Cash.....	Cash.....	28,716,000	.....	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	59,392,000	.....	XXX	.....	.....V.....
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69...	Cash.....	Cash.....	10,895,500	.....	XXX	.....	.....V.....
Morgan Stanley & Co International Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	167,000	.....	XXX	.....	.....V.....
Royal Bank of Scotland PLC - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	4,725,000	.....	XXX	.....	.....V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41...	Cash.....	Cash.....	949,000	.....	XXX	.....	.....V.....
UBS AG - OTC.....	WAM6YERMS7OXFZUOY219...	Cash.....	Cash.....	741,000	.....	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3128M7 R3 2 FHLMC Giant Pool #G05606.....	8,509,889	7,889,169	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3128MD M7 5 FHLMC Giant Pool #G14682.....	16,229,679	15,961,887	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3128MM SD 6 FHLMC Giant Pool #G18515.....	9,453,651	9,329,218	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3134G3 JM 3 FHLMC Nt.....	1,483,369	1,464,000	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	31359M Z2 2 FNMA Nt.....	1,924,368	1,864,000	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3135G0 PP 2 FNMA Nt.....	3,118,116	3,125,000	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3136A1 JY 2 FNMA REMIC Ser 2011-99 CI AV.....	2,293,088	2,171,051	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3136AC GB 1 FNMA REMIC Ser 2013-4 CI FB.....	3,844,060	3,804,022	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3136AD XV 6 FNMA REMIC Ser 2013-26 CI NE.....	5,987,375	5,765,557	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3137AM NN 3 FHLMC REMIC Ser 4012 CI JK.....	3,788,758	3,631,882	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3137BC EH 7 FHLMC REMIC Ser 4369 CI AB.....	3,176,970	3,156,007	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	31381Q GP 5 FNMA Pool #467406.....	2,130,080	2,121,000	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3138LU SQ 9 FNMA Pool #AO4126.....	1,100,738	1,096,210	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3138NY FU 4 FNMA Pool #AR1978.....	5,349,813	5,336,440	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	3138YB R6 2 FNMA Pool #AX9508.....	1,553,463	1,515,188	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Securities.....	31398E DP 6 FHLMC REMIC Ser 3542 CI PH.....	1,256,738	1,215,369	XXX	.....	.....V.....

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27.....	Securities.....	31398S RU 9 FNMA REMIC Ser 2010-143 CL AG.....	1,676,325	1,581,882	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27.....	Securities.....	31413X VG 5 FNMA Pool #958815.....	3,024,929	2,900,000	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27.....	Securities.....	31417V QW 6 FNMA Pool #AC8568.....	1,341,240	1,239,252	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27.....	Securities.....	38376P AV 2 GNMA REMIC Ser 2009-121 CI VN.....	3,420,678	3,254,345	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27.....	Securities.....	38376P UJ 7 GNMA REMIC Ser 2009-125 CI PL.....	1,975,766	1,905,440	XXX	.....	.....V.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27.....	Securities.....	38377J JP 9 GNMA Ser 2010-107 CI PU.....	7,685,293	7,566,000	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	3128L1 PR 5 FHLMC Pool #A69432.....	73,759	64,518	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	3128M4 ZK 2 FHLMC Giant Pool #G03146.....	91,751	82,494	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	3128MM Q2 2 FHLMC Giant Pool #G18472.....	608,768	598,732	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	31300M C6 8 FHLMC Giant Pool #849093.....	42,751	42,317	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	31307A VR 0 FHLMC Gold Pool #J22424.....	1,098,129	1,080,024	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	3132JN ML 8 FGLMC Gold Pool #Q21263.....	217,364	204,030	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	31371N GS 8 FNMA Pool #256809.....	263,665	238,994	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	3138WV YG 0 FNMA Pool #AT7910.....	336,135	335,474	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	31397J U8 5 FHLMC REMIC Ser 3346 CI FT.....	1,520,691	1,516,062	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	31416X E2 2 FNMA Pool #AB1952.....	1,172,818	1,099,134	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	31416X E3 0 FNMA Pool #AB1953.....	1,159,251	1,087,641	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	36179R BX 6 GNMA Pool #MA2754.....	766,974	734,655	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	38377M NH 5 GNMA REMIC Ser 2010-138 CI PD.....	267,219	262,599	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Securities.....	38377N MJ 0 GNMA REMIC Ser 2010-151 CI KA.....	540,045	528,645	XXX	.....	.....V.....
0299999. Totals.....	.....	.....	.....	.....419,235,104	95,768,241	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1				2				3	4	5	6	7
CUSIP Identification				Description				Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities												
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....					.....	4FM.....	499,197	721,277	07/25/2036.....
14453F	AB	5	Carrington Mtg Loan Tr RMBS Ser 2006-NC2 CI A2.....					.....	1FM.....	90,453	91,306	06/25/2036.....
362334	BQ	6	GSAA Home Equity Tr RMBS Ser 2006-3 CI A1.....					.....	5FM.....	8,931	15,299	03/25/2036.....
36829J	AA	9	GE Capital Commercial Mortgage RMBS Ser 2006-1 CI A2A.....					.....	1FM.....	27,179	27,179	08/25/2036.....
36829J	AA	9	GE Capital Commercial Mortgage RMBS Ser.....					.....	1FM.....	105,317	105,317	08/25/2036.....
3399999			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					.....		731,077	960,378	XXX
3899999			Total - Industrial & Miscellaneous (Unaffiliated).....					.....		731,077	960,378	XXX
6299999			Total - Residential Mortgage-Backed Securities.....					.....		731,077	960,378	XXX
6599999			Subtotal - Bonds.....					.....		731,077	960,378	XXX
Cash Equivalents (Schedule E Part 2 Type)												
000000	00	0	Overnight Repos SEC LENDING ONLY.....					.....		171,040,912	171,040,912	01/04/2016.....
9199999			Total - Cash Equivalents (Schedule E Part 2 Type).....					.....		171,040,912	171,040,912	XXX
9999999			Totals.....					.....		171,771,989	172,001,290	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(39,633,579) Book/Adjusted Carrying Value \$.....(39,584,166)
2. Average balance for the year: Fair Value \$.....177,831,709 Book/Adjusted Carrying Value \$.....178,018,952
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....228,802 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....721,277 NAIC 5: \$.....15,299 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
American Savings Bank.....	Honolulu, HI.....				323,914	XXX
Bank of America.....	Charlotte, NC.....				(357,581)	XXX
Bank of New York Mellon.....	New York, NY.....				5,279,261	XXX
Huntington Bank.....	Columbus, OH.....				(343,785)	XXX
JPMorgan Chase.....	New York, NY.....				(74,481,393)	XXX
PNC.....	Pittsburgh, PA.....				649,753	XXX
US Bank.....	Minneapolis, MN.....				145,399	XXX
Wachovia.....	Charlotte, NC.....				221,926	XXX
The Federal Home Loan Bank of Cincinnati.....	Cincinnati, OH.....				393,925	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX			50,025	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(68,118,556)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(68,118,556)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(68,118,556)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(73,612,812)	4. April.....	(76,503,279)	7. July.....	(62,417,851)	10. October.....	(64,240,129)
2. February.....	(75,499,580)	5. May.....	(61,765,706)	8. August.....	(76,677,867)	11. November.....	(81,179,490)
3. March.....	(79,806,797)	6. June.....	(89,591,707)	9. September.....	(72,634,199)	12. December.....	(68,118,683)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B..	For protection of state's ph's			107,061	123,200
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			50,500	58,113
12.	Hawaii.....HI						
13.	Idaho.....ID	ST..	For protection of state's ph's			200,000	200,000
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			110,000	128,345
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..	Multiple.....	100,164	99,453	210,118	212,867
33.	New York.....NY						
34.	North Carolina.....NC	B..	For protection of state's ph's			399,954	411,834
35.	North Dakota.....ND						
36.	Ohio.....OH	B..	For protection of all ph's	1,515,010	1,743,390		
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			50,125	50,125
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI	B..	For protection of state's ph's			537,707	661,250
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	1,615,174	1,842,843	1,665,465	1,845,734
DETAILS OF WRITE-INS							
5801.	.....						
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

2015 ALPHABETICAL INDEX

LIFE ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve Default Component	30	Schedule D – Part 3	E13
Asset Valuation Reserve Equity	32	Schedule D – Part 4	E14
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 5	E15
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D – Section 1	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part D – Section 2	E23
Exhibit of Life Insurance	25	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E24
Exhibit of Nonadmitted Assets	18	Schedule DL – Part 2	E25
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 1 – Cash	E26
Five-Year Historical Data	22	Schedule E – Part 2 – Cash Equivalents	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Part 3 – Special Deposits	E28
General Interrogatories	20	Schedule E – Verification Between Years	SI15
Jurat Page	1	Schedule F	36
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	37
Life Insurance (State Page)	24	Schedule H – Part 2, Part 3 and Part 4	38
Notes To Financial Statements	19	Schedule H – Part 5 – Health Claims	39
Overflow Page For Write-ins	55	Schedule S – Part 1 – Section 1	40
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	41
Schedule A – Part 2	E02	Schedule S – Part 2	42
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	43
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	44
Schedule B – Part 1	E04	Schedule S – Part 4	45
Schedule B – Part 2	E05	Schedule S – Part 5	46
Schedule B – Part 3	E06	Schedule S – Part 6	47
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	48
Schedule BA – Part 1	E07	Schedule T – Part 2 Interstate Compact	50
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	49
Schedule BA – Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates	53
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
		Supplemental Exhibits and Schedules Interrogatories	54