LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF JUNE 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

# Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)
Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)
rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| President and Chief Executive Officer | DOGAN CIVGIN | Chief Financial Officer | JESSE EDWARD MERTEN |
| Secretary | ANGELA KAY FONTANA | Actuary | ERROL CRAMER |

## OTHER

| | | |
|---|---|---|
| JUDITH PEPPLE GREFFIN, Executive Vice President | SAMUEL HENRY PILCH,* Senior Group Vice President | MARIO RIZZO, Treasurer |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| DOGAN CIVGIN | MICHAEL STEPHEN DOWNING # | ANGELA KAY FONTANA |
| JUDITH PEPPLE GREFFIN | WILFORD JOHN KAVANAUGH | JESSE EDWARD MERTEN |
| HARRY ROBERT MILLER # | SAMUEL HENRY PILCH | JOHN CHARLES PINTOZZI |
| STEVEN EMIL SHEBIK | THOMAS JOSEPH WILSON, II | MATTHEW EVAN WINTER |

State of Illinois
County of Cook SS:

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

| | | |
|---|---|---|
| DOGAN CIVGIN<br>President and Chief Executive Officer | ANGELA KAY FONTANA<br>Secretary | JESSE EDWARD MERTEN<br>Chief Financial Officer |

Subscribed and sworn to before me this 8TH day of AUGUST 2014

a. Is this an original filing? ..... Yes [ X ] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

LINDA SCHMITZ
NOTARY
9/22/2016

*Person having charge of the accounts and finances of the insurer.

# ASSETS

| | | Current Statement Date 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31 Prior Year Net Admitted Assets |
|---|---|---|---|---|---|
| 1. | Bonds | 20,690,664,395 | | 20,690,664,395 | 31,241,766,028 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 16,706,363 | | 16,706,363 | 17,641,640 |
| | 2.2 Common stocks | 1,676,208,114 | 17,420,757 | 1,658,787,356 | 1,364,980,785 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 3,111,215,181 | | 3,111,215,181 | 4,927,601,149 |
| | 3.2 Other than first liens | | | | |
| 4. | Real estate: | | | | |
| | 4.1 Properties occupied by the company (less $ ..... encumbrances) | | | | |
| | 4.2 Properties held for the production of income (less $ ..... encumbrances) | 27,345,198 | | 27,345,198 | 27,698,687 |
| | 4.3 Properties held for sale (less $ ..... encumbrances) | | | | |
| 5. | Cash ($ (414,231) ), cash equivalents ($ 673,170,426 ) and short-term investments ($ 33,865,811 ) | 706,622,006 | | 706,622,006 | 533,945,212 |
| 6. | Contract loans (including $ ..... premium notes) | 589,024,453 | 1,117,708 | 587,906,745 | 791,521,811 |
| 7. | Derivatives | 64,635,077 | | 64,635,077 | 237,610,523 |
| 8. | Other invested assets | 2,874,993,729 | 17,681,166 | 2,857,312,563 | 2,765,431,054 |
| 9. | Receivables for securities | 65,102,599 | | 65,102,599 | 6,267,271 |
| 10. | Securities lending reinvested collateral assets | | | | |
| 11. | Aggregate write-ins for invested assets | | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 29,822,517,113 | 36,219,631 | 29,786,297,482 | 41,914,464,161 |
| 13. | Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 278,262,031 | 93,879 | 278,168,152 | 392,545,216 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 4,026,295 | | 4,026,295 | 939,504 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 277,678,211 | | 277,678,211 | 309,201,937 |
| | 15.3 Accrued retrospective premiums | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 14,338,918 | 432,539 | 13,906,379 | 2,219,177 |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | 2,233,575 | | 2,233,575 | 28,399,239 |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 92,830,009 | | 92,830,009 | 6,196,633 |
| 18.2 | Net deferred tax asset | 142,152,943 | | 142,152,943 | 401,077,768 |
| 19. | Guaranty funds receivable or on deposit | 13,934,982 | | 13,934,982 | 26,309,926 |
| 20. | Electronic data processing equipment and software | | | | |
| 21. | Furniture and equipment, including health care delivery assets ($ ..... ) | 6,930 | 6,930 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 2,622,216 | | 2,622,216 | 3,008,670 |
| 24. | Health care ($ ..... ) and other amounts receivable | 13,869,749 | 13,869,749 | | |
| 25. | Aggregate write-ins for other than invested assets | 425,488,191 | 385,134,491 | 40,353,700 | 47,854,312 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 31,089,961,162 | 435,757,219 | 30,654,203,943 | 43,132,216,545 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 4,504,485,295 | | 4,504,485,295 | 4,726,294,388 |
| 28. | Total (Lines 26 and 27) | 35,594,446,457 | 435,757,219 | 35,158,689,238 | 47,858,510,933 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | | | | |
| 2501. | Advanced benefits | 37,992,097 | | 37,992,097 | 43,838,473 |
| 2502. | Collateral and related receivables | 1,516,517 | | 1,516,517 | 1,776,950 |
| 2503. | Accounts receivable | 859,926 | 44,672 | 815,254 | 2,181,868 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 385,119,650 | 385,089,819 | 29,831 | 57,021 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 425,488,191 | 385,134,491 | 40,353,700 | 47,854,312 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 23,441,701,856 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve) | 23,441,701,856 | 35,448,679,228 |
| 2. | Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve) | 102,285,380 | 302,543,247 |
| 3. | Liability for deposit-type contracts (including $ ..... Modco Reserve) | 2,862,858,309 | 2,961,811,734 |
| 4. | Contract claims: | | |
| | 4.1 Life | 93,600,034 | 129,488,169 |
| | 4.2 Accident and health | 15,637,828 | 14,788,569 |
| 5. | Policyholders' dividends $ 16 and coupons $ ..... due and unpaid | 16 | 399 |
| 6. | Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Dividends apportioned for payment (including $ ..... Modco) | 8,033 | 48,103 |
| | 6.2 Dividends not yet apportioned (including $ ..... Modco) | | |
| | 6.3 Coupons and similar benefits (including $ ..... Modco) | 66,498 | 46,834 |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,125,146 accident and health premiums | 3,326,065 | 3,916,438 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act | | |
| | 9.3 Other amounts payable on reinsurance, including $ 33,995,911 assumed and $ 7,168,747 ceded | 41,164,658 | 90,315,545 |
| | 9.4 Interest Maintenance Reserve | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 12,895,135 , accident and health $ 1,144,167 and deposit-type contract funds $ ..... | 14,039,302 | 20,699,553 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | |
| 12. | General expenses due or accrued | 13,383,152 | 13,017,593 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (29,776,892) accrued for expense allowances recognized in reserves, net of reinsured allowances) | 1,545,760 | 2,629,814 |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | 15,113,584 | 31,115,926 |
| 15.1 | Current federal and foreign income taxes, including $ ..... on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 1,864,914 | 1,953,750 |
| 17. | Amounts withheld or retained by company as agent or trustee | 118,854 | 381,506 |
| 18. | Amounts held for agents' account, including $ ..... agents' credit balances | 17,924 | 273,765 |
| 19. | Remittances and items not allocated | 26,345,769 | 19,378,698 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. | Liability for benefits for employees and agents if not included above | | 7,488,996 |
| 22. | Borrowed money $ ..... and interest thereon $ ..... | | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 698,268,554 | 553,447,026 |
| | 24.02 Reinsurance in unauthorized and certified ($ ..... ) companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ..... ) reinsurers | | |
| | 24.04 Payable to parent, subsidiaries and affiliates | 73,719,252 | 86,636,643 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | | |
| | 24.08 Derivatives | 50,787,662 | 171,841,009 |
| | 24.09 Payable for securities | 75,869,227 | 67,983,913 |
| | 24.10 Payable for securities lending | 504,119,843 | 259,779,173 |
| | 24.11 Capital notes $ ..... and interest thereon $ ..... | | |
| 25. | Aggregate write-ins for liabilities | 52,412,064 | 68,831,744 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 28,088,254,536 | 40,257,097,375 |
| 27. | From Separate Accounts Statement | 4,504,485,295 | 4,726,294,388 |
| 28. | Total liabilities (Lines 26 and 27) | 32,592,739,830 | 44,983,391,764 |
| 29. | Common capital stock | 5,402,600 | 5,402,600 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | | |
| 32. | Surplus notes | | |
| 33. | Gross paid in and contributed surplus | 1,887,510,317 | 2,587,510,317 |
| 34. | Aggregate write-ins for special surplus funds | 1,561,631 | 23,977,553 |
| 35. | Unassigned funds (surplus) | 671,474,860 | 258,228,700 |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 ..... shares common (value included in Line 29 $ ..... ) | | |
| | 36.2 ..... shares preferred (value included in Line 30 $ ..... ) | | |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement) | 2,560,546,808 | 2,869,716,569 |
| 38. | Totals of Lines 29, 30 and 37 | 2,565,949,408 | 2,875,119,169 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 35,158,689,238 | 47,858,510,933 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Reserve for uncashed checks | 23,491,585 | 28,938,355 |
| 2502. | Deposit-type fund suspense | 22,555,649 | 25,335,196 |
| 2503. | Deferred fee income | 2,554,405 | 2,878,688 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 3,810,424 | 11,679,505 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 52,412,064 | 68,831,744 |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | | |
| 3401. | Deferred gains on reinsurance | 1,561,631 | 23,977,553 |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 1,561,631 | 23,977,553 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | (10,527,173,147) | 1,212,155,461 | 2,377,450,800 |
| 2. | Considerations for supplementary contracts with life contingencies | | | 73,153 |
| 3. | Net investment income | 878,126,555 | 1,062,090,490 | 2,131,374,568 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 14,179,755 | 27,253,331 | 42,311,145 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 36,777,698 | 29,254,513 | 143,053,667 |
| 7. | Reserve adjustments on reinsurance ceded | (518,358,359) | (527,712,699) | (1,019,140,302) |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 23,278,863 | 28,843,057 | 57,964,229 |
| | 8.2 Charges and fees for deposit-type contracts | 653,407 | 971,553 | 1,389,836 |
| | 8.3 Aggregate write-ins for miscellaneous income | (23,155,364) | (2,522,182) | 26,759,319 |
| 9. | Totals (Lines 1 to 8.3) | (10,115,670,592) | 1,830,333,525 | 3,761,236,417 |
| 10. | Death benefits | 334,131,616 | 407,971,910 | 780,566,808 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 1,278,462 | 1,900,182 | 3,345,572 |
| 12. | Annuity benefits | 594,856,701 | 679,572,660 | 1,325,638,738 |
| 13. | Disability benefits and benefits under accident and health contracts | 24,968,676 | 20,878,757 | 47,013,820 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 54,395 | 35,474 | 83,544 |
| 15. | Surrender benefits and withdrawals for life contracts | 1,063,578,961 | 1,520,663,713 | 2,883,751,513 |
| 16. | Group conversions | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 76,603,538 | 99,375,591 | 176,332,730 |
| 18. | Payments on supplementary contracts with life contingencies | 71,699 | 68,781 | 121,190 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (12,139,312,455) | (824,082,653) | (1,591,298,966) |
| 20. | Totals (Lines 10 to 19) | (10,043,768,406) | 1,906,384,415 | 3,625,554,948 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 18,297,347 | 27,802,482 | 61,775,266 |
| 22. | Commissions and expense allowances on reinsurance assumed | 44,620,486 | 63,996,844 | 118,667,430 |
| 23. | General insurance expenses | 562,097,783 | 217,017,150 | 419,229,998 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 34,177,096 | 25,406,452 | 51,736,102 |
| 25. | Increase in loading on deferred and uncollected premiums | 743,706 | (1,470,289) | (3,776,079) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (537,601,065) | (482,885,846) | (939,904,725) |
| 27. | Aggregate write-ins for deductions | (161,457,311) | 180 | 7,706 |
| 28. | Totals (Lines 20 to 27) | (10,082,890,363) | 1,756,251,388 | 3,333,290,648 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | (32,780,229) | 74,082,137 | 427,945,769 |
| 30. | Dividends to policyholders | 15,289 | 27,478 | 47,933 |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | (32,795,518) | 74,054,659 | 427,897,835 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (169,231,484) | (66,823,887) | (47,165,665) |
| 33. | Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 136,435,966 | 140,878,547 | 475,063,500 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (208,387,378) (excluding taxes of $ 186,972,173 transferred to the IMR) | 621,438,808 | (34,729,058) | (49,969,038) |
| 35. | Net income (Line 33 plus Line 34) | 757,874,774 | 106,149,488 | 425,094,462 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 36. | Capital and surplus, December 31, prior year | 2,875,119,169 | 3,382,931,325 | 3,382,931,325 |
| 37. | Net income (Line 35) | 757,874,774 | 106,149,488 | 425,094,462 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 58,088,024 | (23,281,864) | 70,291,197 | 140,882,256 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | 108,082 | (1,034,032) | 8,481,458 |
| 40. | Change in net deferred income tax | (225,688,892) | (14,424,649) | (22,702,157) |
| 41. | Change in nonadmitted assets | 49,055,588 | (25,752,469) | (85,727,858) |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | | | |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | | | |
| 44. | Change in asset valuation reserve | (144,821,528) | (76,501,775) | (146,674,243) |
| 45. | Change in treasury stock | | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. | Other changes in surplus in Separate Accounts Statement | | | |
| 48. | Change in surplus notes | | (200,000,000) | (200,000,000) |
| 49. | Cumulative effect of changes in accounting principles | | | |
| 50. | Capital changes: | | | |
| | 50.1 Paid in | | | |
| | 50.2 Transferred from surplus (Stock Dividend) | | | |
| | 50.3 Transferred to surplus | | | |
| 51. | Surplus adjustment: | | | |
| | 51.1 Paid in | (700,000,000) | | (500,000,000) |
| | 51.2 Transferred to capital (Stock Dividend) | | | |
| | 51.3 Transferred from capital | | | |
| | 51.4 Change in surplus as a result of reinsurance | (22,415,921) | (22,731,258) | (127,569,462) |
| 52. | Dividends to stockholders | | | |
| 53. | Aggregate write-ins for gains and losses in surplus | | | 403,389 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | (309,169,761) | (164,003,498) | (507,812,156) |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 2,565,949,408 | 3,218,927,827 | 2,875,119,169 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Service fees | 3,012,498 | (12,084) | 182,776 |
| 08.302. | Experience refund on reinsurance | 1,804,488 | | 25,000,000 |
| 08.303. | Fund manager fees | 710,853 | 876,078 | 1,810,075 |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | (28,683,203) | (3,386,176) | (233,532) |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | (23,155,364) | (2,522,182) | 26,759,319 |
| 2701. | Fines and penalties | 488 | 180 | 11,360 |
| 2702. | Net change in discontinued operations liability | | | (3,654) |
| 2703. | Transfer of IMR due to reinsurance agreement | (161,457,799) | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | (161,457,311) | 180 | 7,706 |
| 5301. | Prior year correction of error | | | 403,389 |
| 5302. | | | | |
| 5303. | | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | | |
| 5399. | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | | | 403,389 |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | (10,500,070,291) | 1,229,704,477 | 2,376,588,346 |
| 2. | Net investment income | 991,721,193 | 1,066,732,494 | 2,135,805,768 |
| 3. | Miscellaneous income | 40,650,940 | 64,042,747 | 110,731,843 |
| 4. | Total (Lines 1 to 3) | (9,467,698,158) | 2,360,479,718 | 4,623,125,957 |
| 5. | Benefit and loss related payments | 2,633,816,473 | 3,204,074,980 | 6,079,851,776 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (536,517,011) | (506,323,152) | (1,021,348,240) |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 669,115,289 | 346,406,097 | 646,944,365 |
| 8. | Dividends paid to policyholders | 55,743 | 27,212 | 50,090 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses) | (104,013,313) | 2,560,957 | (28,330,327) |
| 10. | Total (Lines 5 through 9) | 2,662,457,181 | 3,046,746,093 | 5,677,167,664 |
| 11. | Net cash from operations (Line 4 minus Line 10) | (12,130,155,339) | (686,266,374) | (1,054,041,707) |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 12,622,501,222 | 5,083,175,506 | 8,066,852,959 |
| | 12.2 Stocks | 754,250,317 | 38,757,259 | 195,032,636 |
| | 12.3 Mortgage loans | 2,027,333,086 | 553,140,496 | 1,070,739,985 |
| | 12.4 Real estate | | | |
| | 12.5 Other invested assets | 293,472,496 | 107,003,871 | 438,023,174 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (90,007) | (266,975) | (268,167) |
| | 12.7 Miscellaneous proceeds | 116,803,452 | | |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 15,814,270,566 | 5,781,810,157 | 9,770,380,587 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 1,735,541,859 | 2,521,070,900 | 4,502,679,848 |
| | 13.2 Stocks | 699,391,695 | 218,100,489 | 386,268,096 |
| | 13.3 Mortgage loans | 123,459,151 | 412,287,563 | 738,296,462 |
| | 13.4 Real estate | 62,881 | 46,752 | 570,263 |
| | 13.5 Other invested assets | 303,475,151 | 113,981,806 | 489,498,129 |
| | 13.6 Miscellaneous applications | | 171,051,448 | 211,008,596 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 2,861,930,737 | 3,436,538,958 | 6,328,321,395 |
| 14. | Net increase (or decrease) in contract loans and premium notes | (203,780,242) | (12,890,899) | (5,146,833) |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 13,156,120,070 | 2,358,162,098 | 3,447,206,025 |
| | **Cash from Financing and Miscellaneous Sources** | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | | (200,000,000) | (200,000,000) |
| | 16.2 Capital and paid in surplus, less treasury stock | (700,000,000) | | (500,000,000) |
| | 16.3 Borrowed funds | | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (174,382,296) | (1,907,786,216) | (2,064,325,872) |
| | 16.5 Dividends to stockholders | | | |
| | 16.6 Other cash provided (applied) | 21,094,359 | (108,510,824) | (138,124,024) |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (853,287,937) | (2,216,297,040) | (2,902,449,896) |
| | **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | | |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 172,676,795 | (544,401,317) | (509,285,578) |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 533,945,212 | 1,043,230,790 | 1,043,230,790 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 706,622,006 | 498,829,473 | 533,945,212 |

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

| | | | |
|---|---|---|---|
| 20.0001. Proceeds from bonds sold, matured or repaid | 250,607,459 | 422,302,697 | 706,672,466 |
| 20.0002. Proceeds from equities sold, matured or repaid | 3,842,720 | | 185,454 |
| 20.0003. Proceeds from other invested assets sold, matured or repaid | | 1,671,840 | 1,671,840 |
| 20.0004. Proceeds from other invested assets sold, matured or repaid - return of capital | | | 40,086,106 |
| 20.0005. Cost of bonds acquired | 250,607,459 | 422,302,697 | 706,854,845 |
| 20.0006. Cost of equities acquired | 4,507,064 | 4,212,263 | 6,650,484 |
| 20.0007. Cost of mortgage loans acquired - asset transfer | | | 40,086,106 |
| 20.0008. Cost of other invested assets acquired | (359,169) | (2,865,329) | (2,883,574) |

# EXHIBIT 1

## DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Industrial life | | | |
| 2. | Ordinary life insurance | 186,103,276 | 185,347,509 | 396,735,548 |
| 3. | Ordinary individual annuities | 81,672,795 | 344,301,241 | 706,839,602 |
| 4. | Credit life (group and individual) | | | |
| 5. | Group life insurance | 16,577,094 | 17,973,563 | 33,977,309 |
| 6. | Group annuities | 3,920,046 | 7,625,424 | 13,425,367 |
| 7. | A & H - group | 12,750,763 | 13,937,177 | 27,106,686 |
| 8. | A & H - credit (group and individual) | | | |
| 9. | A & H - other | 949,620 | 1,044,754 | 2,017,194 |
| 10. | Aggregate of all other lines of business | | | |
| 11. | Subtotal | 301,973,594 | 570,229,669 | 1,180,101,707 |
| 12. | Deposit-type contracts | (240,237) | 8,803,096 | 7,527,601 |
| 13. | Total | 301,733,357 | 579,032,765 | 1,187,629,308 |
| | DETAILS OF WRITE-INS | | | |
| 1001. | | | | |
| 1002. | | | | |
| 1003. | | | | |
| 1098. | Summary of remaining write-ins for Line 10 from overflow page | | | |
| 1099. | Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | | | |

# NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2013 Annual Statement notes: 1(B, C), 2-4, 5(B, C, F, G), 6-8, 9(B, E-G), 10(D-L), 11(A), 12(B-I), 13-15, 16 (2-4), 17(A), 18, 19, 21(A, B, D, E, G), 23, 24 and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Life Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

A reconciliation of the Company's net income and capital and surplus between statutory accounting principles ("SAP") per the APPM and practices prescribed by the State of Illinois is shown below:

| (in millions) | | State of Domicile | June 30, 2014 | December 31, 2013 |
|---|---|---|---|---|
| **Net Income** | | | | |
| (1) | The Company's state basis (Page 4, Line 35, Columns 1 & 3) | Illinois | $ 758 | $ 425 |
| (2) | State prescribed practices that increase/(decrease) NAIC SAP: | Illinois | - | - |
| (3) | State permitted practices that increase/(decrease) NAIC SAP: | Illinois | - | - |
| (4) | NAIC SAP (1-2-3=4) | Illinois | $ 758 | $ 425 |
| **Surplus** | | | | |
| (5) | The Company's state basis (Page 3, Line 38, Columns 1 & 2) | Illinois | $ 2,566 | $ 2,875 |
| (6) | State prescribed practices that increase/(decrease) NAIC SAP: | Illinois | - | - |
| (7) | State permitted practices that increase/(decrease) NAIC SAP: | Illinois | - | - |
| (8) | NAIC SAP (5-6-7=8) | Illinois | $ 2,566 | $ 2,875 |

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first six months of 2014 were 2.00% and 6.75%, respectively. The minimum and maximum lending rates for new mortgage loans in 2013 were 3.75% and 6.00%, respectively. All new mortgage loans were commercial.

4. Age analysis of mortgage loans

| ($ in millions) | | Residential | | Commercial | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. Current year-June 30,2014 | | | | | | | |
| 1. Recorded investment (all) | | | | | | | |
| (a) Current | $ - | $ - | $ - | $ - | $ 3,089 | $ 22 | $ 3,111 |
| (b) 30-59 days past due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (c) 60-89 days past due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (d) 90-179 days past due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (e) 180+ days past due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| 4. Interest reduced | | | | | | | |
| (a) Recorded investment | $ - | $ - | $ - | $ - | $ 27 | $ - | $ 27 |
| (b) Number of loans | - | - | - | - | 1 | - | 1 |
| (c) Percent reduced | - % | - % | - % | - % | 3.95 % | - % | 3.95 % |
| b. Prior year--December 31, 2013 | | | | | | | |
| 1. Recorded investment | | | | | | | |
| (a) Current | $ - | $ - | $ - | $ - | $ 4,906 | $ 22 | $ 4,928 |
| (b) 30-59 days past due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (c) 60-89 days past due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (d) 90-179 days past due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (e) 180+ days past due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| 4. Interest reduced | | | | | | | |
| (a) Recorded investment | $ - | $ - | $ - | $ - | $ 219 | $ - | $ 219 |
| (b) Number of loans | - | - | - | - | 11 | - | 11 |
| (c) Percent reduced | - % | - % | - % | - % | 1.38 % | - % | 1.38 % |

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed and structured securities were obtained from external sources and internal estimates.

# NOTES TO FINANCIAL STATEMENTS

2. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognized other-than-temporary impairments ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

| (in millions) | 2014 | | | 2013 | | |
|---|---|---|---|---|---|---|
| | (1) Amortized Cost Basis Before Other-than-Temporary Impairment | (2) Other-than-Temporary Impairment | (3) Fair Value | (1) Amortized Cost Basis Before Other-than-Temporary Impairment | (2) Other-than-Temporary Impairment | (3) Fair Value |
| OTTI recognized 1st Quarter | | | | | | |
| a. Intent to sell | $ 28 | $ 1 | $ 27 | $ 94 | $ 6 | $ 88 |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | - | - | - | - | - | - |
| c. Present value of cash flows expected to be collected is less than the amortized cost basis | 74 | 1 | 72 | 220 | 28 | 222 |
| d. Total 1st Quarter | $ 102 | $ 2 | $ 99 | $ 314 | $ 34 | $ 310 |
| OTTI recognized 2nd Quarter | | | | | | |
| e. Intent to sell | $ 11 | $ - | $ 11 | $ 75 | $ - | $ 75 |
| f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | - | - | - | 8 | 2 | 6 |
| g. Present value of cash flows expected to be collected is less than the amortized cost basis | 42 | 1 | 41 | 25 | 3 | 21 |
| h. Total 2nd Quarter | $ 53 | $ 1 | $ 52 | $ 108 | $ 5 | $ 102 |
| OTTI recognized 3rd Quarter | | | | | | |
| i. Intent to sell | | | | $ 96 | $ 3 | $ 93 |
| j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | | 6 | 1 | 5 |
| k. Present value of cash flows expected to be collected is less than the amortized cost basis | | | | 40 | - | 40 |
| l. Total 3rd Quarter | | | | $ 142 | $ 4 | $ 138 |
| OTTI recognized 4th Quarter | | | | | | |
| m. Intent to sell | | | | $ 25 | $ - | $ 25 |
| n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | | - | - | - |
| o. Present value of cash flows expected to be collected is less than the amortized cost basis | | | | 89 | 2 | 90 |
| p. Total 4th Quarter | | | | $ 114 | $ 2 | $ 115 |
| q. Annual Aggregate Total | | $ 3 | | | $ 45 | |

3. The following loan-backed and structured securities were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. This includes any such impaired loan-backed and structured securities where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

($ in millions)

| 1<br>CUSIP | 2<br>Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | 3<br>Present Value of Projected Cash Flows | 4<br>Recognized Other-Than-Temporary Impairments | 5<br>Amortized Cost After Other-Than-Temporary Impairments | 6<br>Fair Value At Time of OTTI | 7<br>Date of Financial Statement Where Reported |
|---|---|---|---|---|---|---|
| 12489WQG2 | $ 9 | $ 9 | $ - | $ 9 | $ 9 | 03/31/2014 |
| 12666RAF7 | $ 4 | $ 4 | - | $ 4 | $ 4 | 03/31/2014 |
| 126670CK2 | $ 11 | $ 10 | 1 | $ 10 | $ 10 | 03/31/2014 |
| 126670GT9 | $ 3 | $ 3 | - | $ 3 | $ 3 | 03/31/2014 |
| 126670TG3 | $ 7 | $ 7 | - | $ 7 | $ 7 | 03/31/2014 |
| 49307RAE7 | $ 4 | $ 4 | - | $ 4 | $ 4 | 03/31/2014 |
| 65538PAG3 | $ 17 | $ 17 | - | $ 17 | $ 17 | 03/31/2014 |
| 68403BAG0 | $ 3 | $ 3 | - | $ 3 | $ 3 | 03/31/2014 |
| 73316PGJ3 | $ 7 | $ 7 | - | $ 7 | $ 7 | 03/31/2014 |
| 759950EP9 | $ 9 | $ 9 | - | $ 9 | $ 8 | 03/31/2014 |
| | | | $ 1 | | | |

# NOTES TO FINANCIAL STATEMENTS

($ in millions)

| 1<br>CUSIP | 2<br>Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | 3<br>Present Value of Projected Cash Flows | 4<br>Recognized Other-Than-Temporary Impairments | 5<br>Amortized Cost After Other-Than-Temporary Impairments | 6<br>Fair Value At Time of OTTI | 7<br>Date of Financial Statement Where Reported |
|---|---|---|---|---|---|---|
| 143108AA6 | $ 3 | $ 3 | $ - | $ 3 | $ 3 | 06/30/2014 |
| 14844RAA9 | 16 | 15 | 1 | 15 | 15 | 06/30/2014 |
| 225470Q89 | 3 | 3 | - | 3 | 4 | 06/30/2014 |
| 46630MAG7 | 7 | 7 | - | 7 | 8 | 06/30/2014 |
| 68403BAG0 | 3 | 3 | - | 3 | 3 | 06/30/2014 |
| 759950EP9 | 10 | 10 | - | 10 | 8 | 06/30/2014 |
| | | | 1 | | | |
| 05949CGV2 | $ 1 | $ 1 | $ - | $ 1 | $ 1 | 03/31/2013 |
| 059500AG3 | $ 14 | $ 9 | 5 | $ 9 | $ 11 | 03/31/2013 |
| 07387BEG4 | $ 5 | $ 1 | 4 | $ 1 | $ 2 | 03/31/2013 |
| 07387BEH2 | $ 12 | $ 2 | 10 | $ 2 | $ 3 | 03/31/2013 |
| 12489WQG2 | $ 13 | $ 13 | - | $ 13 | $ 13 | 03/31/2013 |
| 12543PAK9 | $ 4 | $ 4 | - | $ 4 | $ 5 | 03/31/2013 |
| 12544WAG2 | $ 4 | $ 4 | - | $ 4 | $ 5 | 03/31/2013 |
| 12666RAF7 | $ 5 | $ 5 | - | $ 5 | $ 5 | 03/31/2013 |
| 126670CK2 | $ 11 | $ 11 | - | $ 11 | $ 8 | 03/31/2013 |
| 126670GT9 | $ 3 | $ 3 | - | $ 3 | $ 3 | 03/31/2013 |
| 161630BD9 | $ 9 | $ 9 | - | $ 9 | $ 11 | 03/31/2013 |
| 16208NAD7 | $ 8 | $ 8 | - | $ 8 | $ 10 | 03/31/2013 |
| 17025AAF9 | $ 7 | $ 7 | - | $ 7 | $ 8 | 03/31/2013 |
| 2254586G8 | $ 5 | $ 5 | - | $ 5 | $ 5 | 03/31/2013 |
| 22545DAJ6 | $ 6 | $ 1 | 5 | $ 1 | $ 4 | 03/31/2013 |
| 225470Q89 | $ 4 | $ 4 | - | $ 4 | $ 5 | 03/31/2013 |
| 36185MBN1 | $ 4 | $ 4 | - | $ 4 | $ 5 | 03/31/2013 |
| 3622MPAA6 | $ 5 | $ 5 | - | $ 5 | $ 6 | 03/31/2013 |
| 466247J46 | $ 5 | $ 5 | - | $ 5 | $ 6 | 03/31/2013 |
| 46629BAF6 | $ 3 | $ 3 | - | $ 3 | $ 4 | 03/31/2013 |
| 46630LAM6 | $ - | $ - | - | $ - | $ - | 03/31/2013 |
| 46630MAG7 | $ 8 | $ 8 | - | $ 8 | $ 7 | 03/31/2013 |
| 46630MAH5 | $ - | $ - | - | $ - | $ - | 03/31/2013 |
| 49307RAE7 | $ 7 | $ 4 | 3 | $ 4 | $ 4 | 03/31/2013 |
| 52108MDS9 | $ - | $ - | - | $ - | $ - | 03/31/2013 |
| 59020UH32 | $ 5 | $ 5 | - | $ 5 | $ 6 | 03/31/2013 |
| 606935AP9 | $ - | $ - | - | $ - | $ 1 | 03/31/2013 |
| 617451FU8 | $ 1 | $ 1 | - | $ 1 | $ 1 | 03/31/2013 |
| 61748HVW8 | $ 11 | $ 11 | - | $ 11 | $ 11 | 03/31/2013 |
| 67571MAE9 | $ 4 | $ 4 | - | $ 4 | $ 6 | 03/31/2013 |
| 67571MAL3 | $ 1 | $ 1 | - | $ 1 | $ 3 | 03/31/2013 |
| 68403BAG0 | $ 3 | $ 3 | - | $ 3 | $ 3 | 03/31/2013 |
| 69763NAB7 | $ 1 | $ - | 1 | $ - | $ - | 03/31/2013 |
| 69763NAC5 | $ 1 | $ 1 | - | $ 1 | $ 1 | 03/31/2013 |
| 73316PBT6 | $ 1 | $ 1 | - | $ 1 | $ - | 03/31/2013 |
| 74957VAJ8 | $ 2 | $ 2 | - | $ 2 | $ 3 | 03/31/2013 |
| 76200RAV0 | $ 13 | $ 13 | - | $ 13 | $ 16 | 03/31/2013 |
| 86359DSR9 | $ 11 | $ 11 | - | $ 11 | $ 13 | 03/31/2013 |
| 949837BY3 | $ 3 | $ 3 | - | $ 3 | $ 3 | 03/31/2013 |
| 94983UAD9 | $ 4 | $ 4 | - | $ 4 | $ 5 | 03/31/2013 |
| 94984MAE4 | $ 1 | $ 1 | - | $ 1 | $ 1 | 03/31/2013 |
| 94985AAA7 | $ 4 | $ 4 | - | $ 4 | $ 5 | 03/31/2013 |
| 94985LAG0 | $ 4 | $ 4 | - | $ 4 | $ 5 | 03/31/2013 |
| 94985WDZ1 | $ 7 | $ 7 | - | $ 7 | $ 8 | 03/31/2013 |
| | | | $ 28 | | | |
| 07387BEH2 | $ 3 | $ 2 | $ 1 | $ 2 | $ 2 | 06/30/2013 |
| 46630LAM6 | $ - | $ - | - | $ - | $ - | 06/30/2013 |
| 52524MAX7 | $ 4 | $ 4 | - | $ 4 | $ 4 | 06/30/2013 |
| 593171BK6 | $ 1 | $ 1 | - | $ 1 | $ 1 | 06/30/2013 |
| 606935AM6 | $ 8 | $ 7 | 1 | $ 7 | $ 7 | 06/30/2013 |
| 617451FU8 | $ 1 | $ 1 | - | $ 1 | $ 1 | 06/30/2013 |
| 70556MAA0 | $ 3 | $ 2 | 1 | $ 2 | $ 2 | 06/30/2013 |
| 73316PBT6 | $ 1 | $ 1 | - | $ 1 | $ - | 06/30/2013 |
| 73316PGK0 | $ 4 | $ 4 | - | $ 4 | $ 4 | 06/30/2013 |
| | | | $ 3 | | | |
| 12489WQG2 | $ 11 | $ 11 | $ - | $ 11 | $ 10 | 09/30/2013 |
| 46629QAH9 | $ - | $ - | - | $ - | $ - | 09/30/2013 |
| 46630LAM6 | $ - | $ - | - | $ - | $ - | 09/30/2013 |
| 65538PAG3 | $ 18 | $ 18 | - | $ 18 | $ 19 | 09/30/2013 |
| 68403BAG0 | $ 3 | $ 3 | - | $ 3 | $ 3 | 09/30/2013 |
| 73316PGK0 | $ 4 | $ 4 | - | $ 4 | $ 4 | 09/30/2013 |
| 7609854U2 | $ 4 | $ 4 | - | $ 4 | $ 4 | 09/30/2013 |
| | | | $ - | | | |
| 12489WQG2 | $ 10 | $ 10 | $ - | $ 10 | $ 10 | 12/31/2013 |
| 126670CK2 | $ 11 | $ 11 | - | $ 11 | $ 10 | 12/31/2013 |
| 126670GT9 | $ 3 | $ 3 | - | $ 3 | $ 3 | 12/31/2013 |
| 20173MAK6 | $ 3 | $ 2 | 1 | $ 2 | $ 3 | 12/31/2013 |
| 225470Q89 | $ 3 | $ 3 | - | $ 3 | $ 4 | 12/31/2013 |
| 466247J46 | $ 4 | $ 4 | - | $ 4 | $ 5 | 12/31/2013 |
| 46629BAF6 | $ 3 | $ 3 | - | $ 3 | $ 3 | 12/31/2013 |
| 46630MAG7 | $ 8 | $ 8 | - | $ 8 | $ 6 | 12/31/2013 |
| 59020UH32 | $ 4 | $ 4 | - | $ 4 | $ 4 | 12/31/2013 |

# NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 65538PAG3 | $ 17 | $ 17 | - | $ 17 | $ 18 | 12/31/2013 |
| 67571MAE9 | $ 5 | $ 5 | - | $ 5 | $ 7 | 12/31/2013 |
| 68403BAG0 | $ 3 | $ 3 | - | $ 3 | $ 3 | 12/31/2013 |
| 70556MAA0 | $ 2 | $ 1 | 1 | $ 1 | $ 1 | 12/31/2013 |
| 73316PBT6 | $ 1 | $ 1 | - | $ 1 | $ - | 12/31/2013 |
| 73316PGJ3 | $ 7 | $ 7 | - | $ 7 | $ 7 | 12/31/2013 |
| 94983PAA6 | $ 5 | $ 5 | - | $ 5 | $ 6 | 12/31/2013 |
| | | | $ 2 | | | |

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI.

The following table summarizes gross unrealized losses and the fair value of loan-backed and structured securities by the length of time the individual securities have been in a continuous unrealized loss position.

| (in millions) | | June 30, 2014 | December 31, 2013 |
|---|---|---|---|
| a. The aggregate amount of unrealized losses: | | | |
| | 1. Less than 12 months | $ (1) | $ (13) |
| | 2. 12 months or longer | $ (62) | $ (129) |
| b. The aggregate related fair value of securities with unrealized losses: | | | |
| | 1. Less than 12 months | $ 60 | $ 494 |
| | 2. 12 months or longer | $ 588 | $ 1,195 |

5. At June 30, 2014, the aggregate amount of unrealized losses related to loan-backed and structured securities was $63 million. Of the $63 million of unrealized losses, $30 million was related to loan-backed and structured securities with an unrealized loss position less than 20% of amortized cost, the degree which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $30 million, $18 million were related to unrealized losses on investment grade loan-backed and structured securities. Investment grade is defined as a security having a rating from the NAIC of 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll, Realpoint or Egan Jones; a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Unrealized losses on investment grade securities are principally related to increasing risk-free interest rates or widening credit spreads since the time of initial purchase.

The remaining $33 million unrealized losses at June 30, 2014 were related to loan-backed and structured securities in unrealized loss positions greater than or equal to 20% of amortized cost. Investment grade loan-backed and structured securities comprising $28 million of these unrealized losses were evaluated based on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contractual obligations. Of the $28 million, $5 million was related to below investment grade loan-backed and structured securities that had been in an unrealized loss position equal to or greater than 20% of amortized cost for a period of twelve or more consecutive months at June 30, 2014. Unrealized losses on below investment grade securities were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads are largely due to the risk associated with the underlying collateral supporting certain loan-backed and structured securities.

Loan-backed and structured securities in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns; (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread; and (3) for certain loan-backed and structured securities in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

At June 30, 2014, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis.

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

2.

| (in millions) | | Fair Value June 30, 2014 | Fair Value December 31, 2013 |
|---|---|---|---|
| Securities lending | | | |
| (a) | Open | $ 504 | $ 260 |
| (b) | 30 days or less | - | - |
| (c) | 31-60 days | - | - |
| (d) | 61-90 days | - | - |
| (e) | Greater than 90 days | - | - |
| (f) | Subtotal | $ 504 | $ 260 |
| (g) | Securities received | - | - |
| (h) | Total collateral received | $ 504 | $ 260 |

b.

| (in millions) | June 30, 2014 | December 31, 2013 |
|---|---|---|
| The fair value of that collateral and of the portion of that collateral that it has sold or repledged | $ 506 | $ 261 |

# NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

2.

| (in millions) | June 30, 2014 Amortized Cost | June 30, 2014 Fair Value | December 31, 2013 Amortized Cost | December 31, 2013 Fair Value |
|---|---|---|---|---|
| Securities lending | | | | |
| (a) Open | $ 5 | $ 5 | $ 6 | $ 6 |
| (b) 30 days or less | 499 | 499 | 255 | 255 |
| (c) 31-60 days | 2 | 2 | - | - |
| (d) 61-90 days | - | - | - | - |
| (e) 91-120 days | - | - | - | - |
| (f) 121-180 days | - | - | - | - |
| (g) 181-365 days | - | - | - | - |
| (h) 1 to 2 years | - | - | - | - |
| (i) 2 to 3 years | - | - | - | - |
| (j) Greater than 3 years | - | - | - | - |
| (k) Subtotal | $ 506 | $ 506 | $ 261 | $ 261 |
| (l) Securities received | - | - | - | - |
| (m) Total collateral reinvested | $ 506 | $ 506 | $ 261 | $ 261 |

H. Restricted Assets

1. Restricted assets (including pledged)

| ($ in millions) | Gross Restricted Current Year 1 | 2 | 3 | 4 | 5 |
|---|---|---|---|---|---|
| Restricted Asset Category | Total General Account (G/A) | G/A Supporting Separate Account (S/A) Activity (a) | Total S/A Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) |
| a. Subject to contractual obligations for which a liability is not shown | $ - | $ - | $ - | $ - | $ - |
| b. Collateral held under security lending agreements | 504 | - | - | - | 504 |
| c. Subject to repurchase agreements | - | - | - | - | - |
| d. Subject to reverse repurchase agreements | - | - | - | - | - |
| e. Subject to dollar repurchase agreements | - | - | - | - | - |
| f. Subject to dollar reverse repurchase agreements | - | - | - | - | - |
| g. Placed under option contracts | - | - | - | - | - |
| h. Letter stock or securities restricted as to sale | 6,145 | - | - | - | 6,145 |
| i. On deposit with states | 18 | - | - | - | 18 |
| j. On deposit with other regulatory bodies | - | - | - | - | - |
| k. Pledged as collateral not captured in other categories | 44 | 23 | - | - | 44 |
| l. Other restricted assets | 1 | - | - | - | 1 |
| m. Total restricted assets | $ 6,712 | $ 23 | $ - | $ - | $ 6,712 |

(a) Subset of column 1
(b) Subset of column 3

| (continued) | Gross Restricted 6 | 7 | 8 | Percentage 9 | 10 |
|---|---|---|---|---|---|
| Restricted Asset Category | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross Restricted To Total Assets | Admitted Restricted to Total Admitted Assets |
| a. Subject to contractual obligations for which a liability is not shown | $ - | $ - | $ - | - % | - % |
| b. Collateral held under security lending agreements | 260 | 244 | 504 | 1.4 % | 1.4 % |
| c. Subject to repurchase agreements | - | - | - | - % | - % |
| d. Subject to reverse repurchase agreements | - | - | - | - % | - % |
| e. Subject to dollar repurchase agreements | - | - | - | - % | - % |
| f. Subject to dollar reverse repurchase agreements | - | - | - | - % | - % |
| g. Placed under option contracts | - | - | - | - % | - % |
| h. Letter stock or securities restricted as to sale | 1,107 | 5,038 | 6,145 | 17.3 % | 17.5 % |
| i. On deposit with states | 18 | - | 18 | 0.1 % | 0.1 % |
| j. On deposit with other regulatory bodies | - | - | - | - % | - % |
| k. Pledged as collateral not captured in other categories | 27 | 17 | 44 | 0.1 % | 0.1 % |
| l. Other restricted assets | 1 | - | 1 | - % | - % |
| m. Total restricted assets | $ 1,413 | $ 5,299 | $ 6,712 | 18.9 % | 19.1 % |

I. Working Capital Finance Investments

The Company did not hold working capital finance investments at June 30, 2014 or December 31, 2013.

# NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. 1. The components of the net deferred tax assets ("DTAs")/deferred tax liabilities ("DTLs") were as follows:

| (in millions) | 06/30/2014 (1) Ordinary | (2) Capital | (3) (Col 1+2) Total | 12/31/2013 (4) Ordinary | (5) Capital | (6) (Col 4+5) Total | Change (7) (Col 1-4) Ordinary | (8) (Col 2-5) Capital | (9) (Col 7+8) Total |
|---|---|---|---|---|---|---|---|---|---|
| (a) Gross DTAs | $ 466 | $ 130 | $ 596 | $ 750 | $ 157 | $ 907 | $ (284) | $ (27) | $ (311) |
| (b) Valuation allowance | - | - | - | - | - | - | - | - | - |
| (c) Adjusted gross DTAs (1a-1b) | $ 466 | $ 130 | $ 596 | $ 750 | $ 157 | $ 907 | $ (284) | $ (27) | $ (311) |
| (d) DTAs nonadmitted | - | - | - | 25 | - | 25 | (25) | - | (25) |
| (e) Subtotal – net admitted DTA (1c-1d) | $ 466 | $ 130 | $ 596 | $ 725 | $ 157 | $ 882 | $ (259) | $ (27) | $ (286) |
| (f) DTLs | 359 | 95 | 454 | 369 | 112 | 481 | (10) | (17) | (27) |
| (g) Net admitted DTA/(net DTL) (1e-1f) | $ 107 | $ 35 | $ 142 | $ 356 | $ 45 | $ 401 | $ (249) | $ (10) | $ (259) |

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101, *Income Taxes* ("SSAP No. 101") was as follows:

| (in millions) | 06/30/2014 (1) Ordinary | (2) Capital | (3) (Col 1+2) Total |
|---|---|---|---|
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | $ - | $ 30 | $ 30 |
| (b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below) | 278 | 5 | 283 |
| 1. Adjusted gross DTAs expected to be realized following the balance sheet date | 278 | 5 | 283 |
| 2. Adjusted gross DTAs allowed per limitation threshold | XXX | XXX | 364 |
| (c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs | 188 | 95 | 283 |
| (d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c)) | $ 466 | $ 130 | $ 596 |

| | 12/31/2013 (4) Ordinary | (5) Capital | (6) (Col 4+5) Total |
|---|---|---|---|
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | $ - | $ 30 | $ 30 |
| (b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below) | 356 | 15 | 371 |
| 1. Adjusted gross DTAs expected to be realized following the balance sheet date | 514 | 15 | 529 |
| 2. Adjusted gross DTAs allowed per limitation threshold | XXX | XXX | 371 |
| (c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs | 369 | 112 | 481 |
| (d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c)) | $ 725 | $ 157 | $ 882 |

| | Change (7) (Col 1-4) Ordinary | (8) (Col 2-5) Capital | (9) (Col 7+8) Total |
|---|---|---|---|
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | $ - | $ - | $ - |
| (b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below) | (78) | (10) | (88) |
| 1. Adjusted gross DTAs expected to be realized following the balance sheet date | (236) | (10) | (246) |
| 2. Adjusted gross DTAs allowed per limitation threshold | XXX | XXX | (7) |
| (c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs | (181) | (17) | (198) |
| (d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c)) | $ (259) | $ (27) | $ (286) |

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows:

| | 06/30/2014 (1) Ordinary | (2) Capital | 12/31/2013 (3) Ordinary | (4) Capital | Change (5) (Col 1-3) Ordinary | (6) (Col 2-4) Capital |
|---|---|---|---|---|---|---|
| (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage. | | | | | | |
| 1. Adjusted gross DTAs amount from Note 9A1(c) | 466 | 130 | 750 | 157 | (284) | (27) |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax-planning strategies | - | - | - | - | - | - |
| 3. Net admitted adjusted gross DTAs amount from Note 9A1(e) | 466 | 130 | 725 | 157 | (259) | (27) |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies | - | 0.9 | 13.1 | 1.8 | (13.1) | (0.9) |

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes X No____

C. The provision for incurred income taxes for the six months ended June 30 was:

| (in millions) | (1) 06/30/2014 | (2) 06/30/2013 | (3) (Col 1-2) Change |
|---|---|---|---|
| 1. Current Income Tax | | | |
| (a) Federal | $ (169) | $ (67) | $ (102) |
| (b) Foreign | - | - | - |
| (c) Subtotal | $ (169) | $ (67) | $ (102) |
| (d) Federal income tax on net capital gains | (22) | 43 | (65) |
| (e) Utilization of capital loss carry-forwards | - | - | - |
| (f) Other | - | - | - |
| (g) Federal and foreign income taxes incurred | $ (191) | $ (24) | $ (167) |

| (in millions) | (1) 06/30/2014 | (2) 12/31/2013 | (3) (Col 1-2) Change |
|---|---|---|---|
| 2. DTAs | | | |
| (a) Ordinary | | | |
| (1) Discounting of unpaid losses | $ - | $ - | $ - |
| (2) Unearned premium reserve | - | - | - |
| (3) Policyholder reserves | 207 | 275 | (68) |
| (4) Investments | 132 | 134 | (2) |
| (5) Deferred acquisition costs | 95 | 294 | (199) |
| (6) Policyholder dividends accrual | - | - | - |
| (7) Fixed assets | - | - | - |
| (8) Compensation and benefits accrual | 1 | 8 | (7) |
| (9) Pension accrual | - | - | - |

# NOTES TO FINANCIAL STATEMENTS

| | | | |
|---|---|---|---|
| (10) Receivables – nonadmitted | 27 | 27 | - |
| (11) Net operating loss carry-forward | - | - | - |
| (12) Tax credit carry-forward | - | - | - |
| (13) Variable annuity sale – deferred gain | - | 7 | (7) |
| (14) Other (including items <5% of total ordinary tax assets) | 4 | 5 | (1) |
| (99) Subtotal | $ 466 | $ 750 | $ (284) |
| (b) Valuation allowance | $ - | $ - | $ - |
| (c) Nonadmitted | $ - | $ 25 | $ (25) |
| (d) Admitted ordinary DTAs (2a99 – 2b – 2c) | $ 466 | $ 725 | $ (259) |
| (e) Capital | | | |
| (1) Investments | $ 125 | $ 146 | $ (21) |
| (2) Net capital loss carry-forward | - | - | - |
| (3) Real estate | - | - | - |
| (4) Unrealized losses | 5 | 11 | (6) |
| (5) Other (including items <5% of total capital tax assets) | - | - | - |
| (99) Subtotal | $ 130 | $ 157 | $ (27) |
| (f) Valuation allowance | $ - | $ - | $ - |
| (g) Nonadmitted | $ - | $ - | $ - |
| (h) Admitted capital DTAs (2e99 – 2f – 2g) | $ 130 | $ 157 | $ (27) |
| (i) Admitted DTAs (2d + 2h) | $ 596 | $ 882 | $ (286) |
| 3. DTLs | | | |
| (a) Ordinary | | | |
| (1) Investments | $ 40 | $ 65 | $ (25) |
| (2) Fixed assets | - | - | - |
| (3) Deferred and uncollected premium | - | - | - |
| (4) Policyholder reserves | 110 | 119 | (9) |
| (5) Prepaid commissions | 12 | 13 | (1) |
| (6) Deferred premium asset | 40 | 45 | (5) |
| (7) Other (including items <5% of total ordinary tax liabilities) | 1 | - | 1 |
| (99) Subtotal | $ 203 | $ 242 | $ (39) |
| (b) Capital | | | |
| (1) Investments | $ 66 | $ 107 | $ (41) |
| (2) Real estate | - | - | - |
| (3) Unrealized gains | 185 | 132 | 53 |
| (4) Other (including items <5% of total capital tax liabilities) | - | - | - |
| (99) Subtotal | $ 251 | $ 239 | $ 12 |
| (c) DTLs (3a99 + 3b99) | $ 454 | $ 481 | $ (27) |
| 4. Net DTAs/DTLs (2i – 3c) | $ 142 | $ 401 | $ (259) |

The change in net deferred income tax was comprised of the following (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Quarterly Statement):

| (in millions) | June 30, 2014 | December 31, 2013 | Change |
|---|---|---|---|
| Total DTAs | $ 596 | $ 907 | $ (311) |
| Total DTLs | 454 | 481 | 27 |
| Net DTAs (DTLs) | $ 142 | $ 426 | (284) |
| Tax effect of unrealized gains (losses) | | | 58 |
| Change in net deferred income tax | | | (226) |
| Adjustment of prior year tax liabilities | | | 194 |
| Tax effect on incremental DTAs | | | - |
| Tax effect of nonadmitted assets | | | 1 |
| Change in net deferred income tax relating to the provision | | | $ (31) |

| (in millions) | June 30, 2013 | December 31, 2012 | Change |
|---|---|---|---|
| Total DTAs | $ 972 | $ 1,036 | $ (64) |
| Total DTLs | 506 | 520 | 14 |
| Net DTAs (DTLs) | $ 466 | $ 516 | (50) |
| Tax effect of unrealized gains (losses) | | | 36 |
| Change in net deferred income tax | | | (14) |
| Adjustment of prior year tax liabilities | | | - |
| Tax effect on incremental DTAs | | | - |
| Tax effect of nonadmitted assets | | | 2 |
| Change in net deferred income tax relating to the provision | | | $ (12) |

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at June 30:

| (in millions) | 2014 | Effective Tax Rate | 2013 | Effective Tax Rate |
|---|---|---|---|---|
| Provision computed at statutory rate | $ 268 | 35.0 % | $ 19 | 35.0 % |
| Sale of subsidiary | (347) | (45.3) | - | - |
| Reversal of interest maintenance reserve ("IMR") transfer - reinsurance | (56) | (7.4) | - | - |
| Change in net deferred income taxes | (31) | (4.0) | (12) | (22.5) |
| Tax credits | (17) | (2.2) | (17) | (32.0) |
| IMR amortization | (5) | (0.6) | (10) | (17.6) |
| Dividend received deduction | (4) | (0.5) | (4) | (7.5) |
| Other | 1 | 0.1 | - | - |
| Total statutory income taxes | $ (191) | (24.9) % | $ (24) | (44.6) % |

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. On May 30, 2014, with IL DOI approval, the Company paid $700 million in cash to its parent, Allstate Insurance Company, which was accounted for as a return of capital. This was the only transaction entered into by the Company with related parties in 2014 that involved more

# NOTES TO FINANCIAL STATEMENTS

than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

11. Debt

B. The Company did not hold capital stock of the Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity at June 30, 2014 or December 31, 2013.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. 4. The Company was not a sponsor of defined benefit pension, other postretirement or postemployment plans.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

**Derivative financial instruments**

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance sheet risk:

| (in millions) | Assets | | Liabilities | |
|---|---|---|---|---|
| | June 30, 2014 | December 31, 2013 | June 30, 2014 | December 31, 2013 |
| a. Swaps | $ 299 | $ 286 | $ 306 | $ 350 |
| b. Futures | - | - | - | - |
| c. Options | 183 | 6,332 | - | - |
| d. Total | $ 482 | $ 6,618 | $ 306 | $ 350 |

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are not representative of the potential for gain or loss on these agreements.

**Off-balance sheet financial instruments**

1. The contractual amounts of off-balance sheet financial instruments were as follows:

| (in millions) | June 30, 2014 | December 31, 2013 |
|---|---|---|
| Commitments to invest in limited partnership interests | $ 1,082 | $ 1,168 |
| Commitments to extend mortgage loans | $ 68 | $ 1 |
| Private placement commitments | $ 5 | $ 5 |

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large brokerage firms. At June 30, 2014 and December 31, 2013, U.S. Treasury and corporate bonds within the General Account with fair values of $465 million and $242 million, respectively, were on loan under these agreements. Additionally, at June 30, 2014 and December 31, 2013, the Company entered into securities lending agreements using corporate bonds within the Separate Accounts. The fair value of securities loaned within the Separate Accounts was $22 million and $9 million at June 30, 2014 and December 31, 2013, respectively. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. For more information on securities lending collateral please see Note 5, Part E.

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

C. 1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance its yield on the investment portfolio.

2. The details, by NAIC designation 3 or below, and any unrated securities sold during the second quarter of 2014 and 2013, and reacquired within 30 days of the sale date were:

| ($ in millions) | June 30, 2014 | | | | |
|---|---|---|---|---|---|
| Description | NAIC Designation | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain (Loss) |
| Bonds | 3 | 10 | $ 13 | $ 13 | $ - |
| Bonds | 4 | 1 | $ 1 | $ 1 | $ - |
| Unaffiliated common stocks | Unrated | 28 | $ 5 | $ 6 | $ 1 |

| ($ in millions) | June 30, 2013 | | | | |
|---|---|---|---|---|---|
| Description | NAIC Designation | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain (Loss) |
| Bonds | 3 | 3 | $ 2 | $ 2 | $ - |
| Bonds | - | - | $ - | $ - | $ - |

Unaffiliated common stocks were not evaluated for wash sale transactions during the second quarter of 2013.

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100, *Fair Value Measurements* ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3. The first is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in

# NOTES TO FINANCIAL STATEMENTS

determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources. The second situation is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value:

| (in millions) | June 30, 2014 | | | |
|---|---|---|---|---|
| **Description for each class of asset or liability** | **(Level 1)** | **(Level 2)** | **(Level 3)** | **Total** |
| a. Assets at fair value | | | | |
| Bonds | | | | |
| Industrial and miscellaneous | $ - | $ 40 | $ 1 | $ 41 |
| Unaffiliated common stocks | | | | |
| Industrial and miscellaneous | 678 | 1 | 6 | 685 |
| Mutual funds | 315 | 51 | - | 366 |
| Total unaffiliated common stocks | 993 | 52 | 6 | 1,051 |
| Derivative assets | | | | |
| Equity and index contracts | - | 57 | - | 57 |
| Interest rate contracts | - | 5 | 2 | 7 |
| Total derivative assets | - | 62 | 2 | 64 |
| Separate Accounts assets | 4,218 | 185 | 101 | 4,504 |
| Total assets at fair value | $ 5,211 | $ 339 | $ 110 | $ 5,660 |
| b. Liabilities at fair value | | | | |
| Derivative liabilities | | | | |
| Credit contracts | $ - | $ (2) | $ - | $ (2) |
| Equity and index contracts | - | (28) | - | (28) |
| Total derivative liabilities | - | (30) | - | (30) |
| Separate Accounts - Derivatives | - | (11) | - | (11) |
| Total liabilities at fair value | $ - | $ (41) | $ - | $ (41) |

| (in millions) | December 31, 2013 | | | |
|---|---|---|---|---|
| **Description for each class of asset or liability** | **(Level 1)** | **(Level 2)** | **(Level 3)** | **Total** |
| a. Assets at fair value | | | | |
| Bonds | | | | |
| Industrial and miscellaneous | $ - | $ 44 | $ 3 | $ 47 |
| Unaffiliated common stocks | | | | |
| Industrial and miscellaneous | 197 | 1 | 7 | 205 |
| Mutual funds | 193 | 49 | - | 242 |
| Total unaffiliated common stocks | 390 | 50 | 7 | 447 |
| Derivative assets | | | | |
| Equity and index contracts | - | 224 | 2 | 226 |
| Interest rate contracts | - | 4 | 6 | 10 |
| Total derivative assets | - | 228 | 8 | 236 |
| Separate Accounts assets | 4,450 | 179 | 97 | 4,726 |
| Total assets at fair value | $ 4,840 | $ 501 | $ 115 | $ 5,456 |
| b. Liabilities at fair value | | | | |
| Derivative liabilities | | | | |
| Credit contracts | $ - | $ (3) | $ - | $ (3) |
| Equity and index contracts | - | (148) | - | (148) |
| Total derivative liabilities | - | (151) | - | (151) |
| Separate Accounts - Derivatives | - | (19) | - | (19) |
| Total liabilities at fair value | $ - | $ (170) | $ - | $ (170) |

There were no transfers between Level 1 and Level 2 during 2014 or 2013.

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value:

| (in millions) Description | Beginning balance at 01/01/2014 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in net income | Total gains and (losses) included in surplus |
|---|---|---|---|---|---|
| Bonds | | | | | |
| Industrial and miscellaneous | $ 3 | $ - | $ (1) | $ 5 | $ 3 |
| Redeemable preferred stocks | | | | | |
| Industrial and miscellaneous | - | - | - | - | - |
| Unaffiliated common stocks | | | | | |
| Industrial and miscellaneous | 7 | - | - | 2 | (2) |
| Separate Accounts assets | 97 | - | - | - | 4 |
| Derivatives, net | 8 | - | - | (15) | 10 |
| Total assets and liabilities | $ 115 | $ - | $ (1) | $ (8) | $ 15 |

# NOTES TO FINANCIAL STATEMENTS

**(continued)**

| Description | Purchases | Issuances | Sales | Settlements | Ending balance at 06/30/2014 |
|---|---|---|---|---|---|
| Bonds | | | | | |
| Industrial and miscellaneous | $ 1 | $ - | $ (9) | $ (1) | $ 1 |
| Redeemable preferred stocks | | | | | |
| Industrial and miscellaneous | - | - | - | - | - |
| Unaffiliated common stocks | | | | | |
| Industrial and miscellaneous | 1 | - | (2) | - | 6 |
| Separate Accounts assets | 1 | - | - | (1) | 101 |
| Derivatives, net | 2 | - | - | (3) | 2 |
| Total assets and liabilities | $ 5 | $ - | $ (11) | $ (5) | $ 110 |

| Description | Beginning balance at 01/01/2013 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in net income | Total gains and (losses) included in surplus |
|---|---|---|---|---|---|
| Bonds | | | | | |
| Industrial and miscellaneous | $ 5 | $ - | $ - | $ (1) | $ 2 |
| Redeemable preferred stocks | | | | | |
| Industrial and miscellaneous | 17 | - | - | - | - |
| Unaffiliated common stocks | | | | | |
| Industrial and miscellaneous | 7 | - | - | - | - |
| Separate Accounts assets | 98 | - | - | - | (2) |
| Derivatives, net | 3 | - | - | (13) | 17 |
| Total assets and liabilities | $ 130 | $ - | $ - | $ (14) | $ 17 |

**(continued)**

| Description | Purchases | Issuances | Sales | Settlements | Ending balance at 06/30/2013 |
|---|---|---|---|---|---|
| Bonds | | | | | |
| Industrial and miscellaneous | $ - | $ - | $ - | $ - | $ 6 |
| Redeemable preferred stocks | | | | | |
| Industrial and miscellaneous | - | - | - | - | 17 |
| Unaffiliated common stocks | | | | | |
| Industrial and miscellaneous | - | - | - | - | 7 |
| Separate Accounts assets | 5 | - | (1) | - | 100 |
| Derivatives, net | 1 | - | (3) | - | 5 |
| Total assets and liabilities | $ 6 | $ - | $ (4) | $ - | $ 135 |

There were no transfers into Level 3 during the six months ended June 30, 2014 or in 2013.

Transfers out of Level 3 during 2014 included situations where assets were measured at the lower of cost or market and reported at cost in 2014 and fair value in 2013. There were no transfers into Level 3 during the six months ended June 30, 2013.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote whose inputs have not been corroborated to be market observable, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, residential mortgage-backed securities and asset-backed securities. The primary inputs to the valuation for corporate bonds, including those that are privately placed include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for residential mortgage-backed securities and asset-backed securities include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain asset-backed securities are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap agreements, foreign currency swap agreements, certain options and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates, and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

# NOTES TO FINANCIAL STATEMENTS

Separate Accounts - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

Level 3 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, commercial mortgage-backed securities and asset-backed securities. Corporate bonds, including those that are privately placed are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Commercial mortgage-backed securities and asset-backed securities are valued based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

Derivatives - Certain over-the-counter derivatives, such as interest rate cap agreements and certain options (including swaption agreements) are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

Separate Accounts - Indexed variable annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate is based on discounted contractual cash flows or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics using similar types of properties as collateral.

5. All information related to derivatives measured and reported at fair value is presented above.

B. & C. Presented below are the admitted value and fair value estimates of financial instruments:

**Financial assets**

**(in millions)**

| | June 30, 2014 | | | | | |
|---|---|---|---|---|---|---|
| **Type of Financial Instrument** | **Aggregate Fair Value** | **Admitted Assets** | **(Level 1)** | **(Level 2)** | **(Level 3)** | **Not Practicable (Carrying Value)** |
| Bonds | $ 22,473 | $ 20,691 | $ 111 | $ 21,371 | $ 991 | $ - |
| Preferred stocks | $ 18 | $ 17 | $ - | $ 18 | $ - | $ - |
| Unaffiliated common stocks | $ 1,051 | $ 1,051 | $ 993 | $ 51 | $ 7 | $ - |
| Mortgage loans on real estate | $ 3,301 | $ 3,111 | $ - | $ - | $ 3,301 | $ - |
| Cash equivalents | $ 673 | $ 673 | $ - | $ 673 | $ - | $ - |
| Short-term investments | $ 34 | $ 34 | $ 31 | $ 3 | $ - | $ - |
| Derivatives | $ 58 | $ 65 | $ - | $ 64 | $ (6) | $ - |
| Other invested assets: | | | | | | |
| Low income housing tax credit (“LIHTC”) property investments | $ 272 | $ 256 | $ - | $ - | $ 272 | $ - |
| Unaffiliated surplus notes | $ 63 | $ 54 | $ - | $ 63 | $ - | $ - |
| Collateral loans | $ 275 | $ 275 | $ - | $ - | $ 275 | $ - |
| Derivative collateral | $ 2 | $ 2 | $ - | $ 2 | $ - | $ - |
| Separate Accounts | $ 4,504 | $ 4,504 | $ 4,218 | $ 185 | $ 101 | $ - |

| | December 31, 2013 | | | | | |
|---|---|---|---|---|---|---|
| **Type of Financial Instrument** | **Aggregate Fair Value** | **Admitted Assets** | **(Level 1)** | **(Level 2)** | **(Level 3)** | **Not Practicable (Carrying Value)** |
| Bonds | $ 32,348 | $ 31,242 | $ 89 | $ 30,743 | $ 1,516 | $ - |
| Preferred stocks | $ 19 | $ 18 | $ - | $ 19 | $ - | $ - |
| Unaffiliated common stocks | $ 447 | $ 447 | $ 390 | $ 50 | $ 7 | $ - |
| Mortgage loans on real estate | $ 5,110 | $ 4,928 | $ - | $ - | $ 5,110 | $ - |
| Cash equivalents | $ 504 | $ 504 | $ 157 | $ 347 | $ - | $ - |
| Short-term investments | $ 29 | $ 29 | $ 19 | $ - | $ 10 | $ - |
| Derivatives | $ 225 | $ 238 | $ - | $ 231 | $ (6) | $ - |
| Other invested assets: | | | | | | |
| LIHTC property investments | $ 289 | $ 275 | $ - | $ - | $ 289 | $ - |
| Unaffiliated surplus notes | $ 60 | $ 55 | $ - | $ 60 | $ - | $ - |
| Collateral loans | $ 275 | $ 275 | $ - | $ - | $ 275 | $ - |
| Derivative collateral | $ 1 | $ 1 | $ - | $ 1 | $ - | $ - |
| Separate Accounts | $ 4,726 | $ 4,726 | $ 4,450 | $ 179 | $ 97 | $ - |

The fair value of U.S. Treasury bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2, including loan-backed and structured securities, is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Non-publicly traded bonds in Level 2, including loan-backed and structured securities, are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of all other bonds, including loan-backed and structured securities in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

# NOTES TO FINANCIAL STATEMENTS

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments in Level 1 is based on quoted prices or net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads or amortized cost. The fair value of short-term investments in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of derivatives in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of collateral related to derivatives in Level 2 is based on carrying value due to its short-term nature.

The fair value of the assets of the Separate Accounts in Level 1 is based on actively traded mutual funds that have daily quoted net asset values for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

**Financial liabilities**

**(in millions)**

| | June 30, 2014 | | | | | |
|---|---|---|---|---|---|---|
| **Type of Financial Instrument** | **Aggregate Fair Value** | **Statement Value** | **(Level 1)** | **(Level 2)** | **(Level 3)** | **Not Practicable (Carrying Value)** |
| Deposit-type contracts | $ 3,431 | $ 2,863 | $ - | $ - | $ 3,431 | $ - |
| Securities lending collateral | $ 504 | $ 504 | $ - | $ 504 | $ - | $ - |
| Derivatives | $ 46 | $ 51 | $ - | $ 46 | $ - | $ - |
| Derivative collateral | $ 2 | $ 2 | $ - | $ 2 | $ - | $ - |
| Separate Accounts - Derivatives | $ 11 | $ 11 | $ - | $ 11 | $ - | $ - |

| | December 31, 2013 | | | | | |
|---|---|---|---|---|---|---|
| **Type of Financial Instrument** | **Aggregate Fair Value** | **Statement Value** | **(Level 1)** | **(Level 2)** | **(Level 3)** | **Not Practicable (Carrying Value)** |
| Deposit-type contracts | $ 3,547 | $ 2,962 | $ - | $ - | $ 3,547 | $ - |
| Securities lending collateral | $ 260 | $ 260 | $ - | $ 260 | $ - | $ - |
| Derivatives | $ 165 | $ 172 | $ - | $ 165 | $ - | $ - |
| Derivative collateral | $ 6 | $ 6 | $ - | $ 6 | $ - | $ - |
| Separate Accounts - Derivatives | $ 19 | $ 19 | $ - | $ 19 | $ - | $ - |

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Immediate annuities without life contingencies are generally valued at the present value of future benefits using market implied interest rates which include the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

The fair value of the liabilities for collateral related to securities lending and derivatives in Level 2 is based on carrying value due to its short-term nature.

D. The Company was able to estimate the fair value of all its financial instruments in 2014 and 2013.

21. Other Items

C. Other Disclosures and Unusual Items

On April 1, 2014, the Company completed the sale of the outstanding shares of Lincoln Benefit Life Company ("LBL"), a Nebraska domiciled insurance company, LBL's life insurance business generated through independent master brokerage agencies, and all of LBL's deferred fixed annuity and long-term care insurance business to Resolution Life Holdings, Inc. The gross sale price was $797 million, representing $596 million of cash and the retention of tax benefits. The after-tax gain to the Company on this transaction was $618 million and is reported within Page 4, Line 34. Of the $618 million of realized gains, $257 million were previously unrealized and reported as a component of surplus. As part of the sale, LBL business written through independent master brokerage agencies and ceded to the Company, totaling $11.31 billion of total policy reserves were recaptured. An estimated $4.87 billion of LBL's total policy reserves continue to be reinsured by the Company. Additionally, portions of existing non-affiliate reinsurance agreements associated with business ceded from LBL to the Company were novated on April 1, 2014. As of June 30, 2014, the reinsurance recoverable associated with the novated portions of these reinsurance agreements was $832 million.

In conjunction with the sale, the Company was required to establish a trust relating to the business that LBL continues to cede to the Company. This trust is required to have assets greater than or equal to the statutory reserves ceded by LBL to ALIC, measured on a monthly basis. As of June 30, 2014, the trust holds investments with statutory statement values of $4.86 billion.

# NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage Related Risk Exposure

3. The Company's direct exposure to other subprime investments is summarized as follows:

| (in millions) | June 30, 2014 | | | |
|---|---|---|---|---|
| | Actual Cost | Book/ Adjusted Carrying Value | Fair Value | OTTI Losses Recognized |
| a. Residential mortgage-backed securities | $ 134 | $ 125 | $ 130 | $ 1 |
| b. Commercial mortgage-backed securities | - | - | - | - |
| c. Collateralized debt obligations | - | - | - | - |
| d. Structured securities | - | - | - | - |
| e. Equity investments in SCAs | - | - | - | - |
| f. Other assets | - | - | - | - |
| g. Total | $ 134 | $ 125 | $ 130 | $ 1 |

| (in millions) | December 31, 2013 | | | |
|---|---|---|---|---|
| | Actual Cost | Book/ Adjusted Carrying Value | Fair Value | OTTI Losses Recognized |
| a. Residential mortgage-backed securities | $ 269 | $ 259 | $ 256 | $ 2 |
| b. Commercial mortgage-backed securities | - | - | - | - |
| c. Collateralized debt obligations | - | - | - | - |
| d. Structured securities | - | - | - | - |
| e. Equity investments in SCAs | - | - | - | - |
| f. Other assets | - | - | - | - |
| g. Total | $ 269 | $ 259 | $ 256 | $ 2 |

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses:

| (in millions) | June 30, 2014 | December 31, 2013 |
|---|---|---|
| Actual cost | $ 149 | $ 255 |
| Book/adjusted carrying value | $ 147 | $ 251 |
| Fair value | $ 157 | $ 258 |
| OTTI losses recognized | $ - | $ - |

H. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative transactions or securities lending agreements contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company does not enter into repurchase, reverse repurchase or securities borrowing agreements.

J. Risk Sharing Provisions of the Affordable Care Act ("ACA")

The accident and health insurance premiums and claims reported by the Company are for products not subject to the ACA's risk sharing provisions.

22. Events Subsequent

An evaluation of subsequent events was made through August 12, 2014 for the Quarterly Statement issued on August 14, 2014. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

25. Change in Incurred Losses and Loss Adjustment Expenses

For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in both 2014 and 2013. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2014 or 2013.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
LINCOLN BENEFIT LIFE COMPANY WAS SOLD ON 4/1/2014.

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/19/2010

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| ALLSTATE DISTRIBUTORS, LLC | 3100 SANDERS ROAD, NORTHBROOK, IL 60062 | | | | YES |
| ALLSTATE FINANCIAL ADVISORS, LLC | 3100 SANDERS ROAD, NORTHBROOK, IL 60062 | | | | YES |
| ALLSTATE FINANCIAL SERVICES, LLC | 2920 SOUTH 84TH STREET, LINCOLN, NE 68506 | | | | YES |
| ALLSTATE INVESTMENT MANAGEMENT COMPANY | 2775 SANDERS ROAD, NORTHBROOK, IL 60062 | | | | YES |

# GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

## FINANCIAL

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

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

## INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$44,253,526 PLEDGED AS COLLATERAL, $1,281,081,690 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $18,241,900 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY AND $950,159 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 791,333,292

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

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

14.2 If yes, please complete the following:

| | | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ | $ |
| 14.22 | Preferred Stock | $ | $ |
| 14.23 | Common Stock | $ 934,767,439 | $ 624,991,098 |
| 14.24 | Short-Term Investments | $ | $ |
| 14.25 | Mortgage Loans on Real Estate | $ | $ |
| 14.26 | All Other | $ 625,510,308 | $ 643,387,436 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 1,560,277,747 | $ 1,268,378,534 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | $ | $ |

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

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

# GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 506,186,539

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 506,184,813

16.3 Total payable for securities lending reported on the liability page. $ 504,119,843

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548<br>BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179 | 227 W. MONROE STREET, 4TH FLOOR, CHICAGO, IL 60606 2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Central Registration Depository | 2<br>Name(s) | 3<br>Address |
|---|---|---|
| N/A | ALLSTATE INVESTMENTS, LLC | 3075 SANDERS ROAD, NORTHBROOK, IL 60062 |

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

18.2 If no, list exceptions:

# GENERAL INTERROGATORIES

## PART 2 - LIFE & HEALTH

| | | 1<br>Amount |
|---|---|---|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | |
| | 1.1 Long-Term Mortgages In Good Standing | |
| | 1.11 Farm Mortgages | $ |
| | 1.12 Residential Mortgages | $ |
| | 1.13 Commercial Mortgages | $ 3,029,580,743 |
| | 1.14 Total Mortgages in Good Standing | $ 3,029,580,743 |
| | 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | |
| | 1.21 Total Mortgages in Good Standing with Restructured Terms | $ 81,634,438 |
| | 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| | 1.31 Farm Mortgages | $ |
| | 1.32 Residential Mortgages | $ |
| | 1.33 Commercial Mortgages | $ |
| | 1.34 Total Mortgages with Interest Overdue more than Three Months | $ |
| | 1.4 Long-Term Mortgage Loans in Process of Foreclosure | |
| | 1.41 Farm Mortgages | $ |
| | 1.42 Residential Mortgages | $ |
| | 1.43 Commercial Mortgages | $ |
| | 1.44 Total Mortgages in Process of Foreclosure | $ |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | $ 3,111,215,181 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| | 1.61 Farm Mortgages | $ |
| | 1.62 Residential Mortgages | $ |
| | 1.63 Commercial Mortgages | $ |
| | 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | $ |
| 2. | Operating Percentages: | |
| | 2.1 A&H loss percent | 70.900 % |
| | 2.2 A&H cost containment percent | 0.100 % |
| | 2.3 A&H expense percent excluding cost containment expenses | 31.200 % |
| 3.1 | Do you act as a custodian for health savings accounts? | Yes [ ] No [ X ] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | $ |
| 3.3 | Do you act as an administrator for health savings accounts? | Yes [ ] No [ X ] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | $ |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| | | | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | | 2 | 3 | | | | |
| | States, Etc. | | Active Status | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. | Alabama | AL | L | 3,663,987 | 716,209 | 271,255 | | 4,651,452 | |
| 2. | Alaska | AK | L | 663,842 | 20,886 | 43,482 | | 728,210 | |
| 3. | Arizona | AZ | L | 4,175,317 | 1,102,850 | 198,690 | | 5,476,856 | |
| 4. | Arkansas | AR | L | 1,373,584 | 1,262,193 | 212,352 | | 2,848,130 | |
| 5. | California | CA | L | 26,729,977 | 12,286,526 | 1,712,605 | | 40,729,107 | |
| 6. | Colorado | CO | L | 3,624,725 | 1,375,948 | 181,691 | | 5,182,364 | |
| 7. | Connecticut | CT | L | 3,403,713 | 982,586 | 148,460 | | 4,534,758 | |
| 8. | Delaware | DE | L | 578,927 | 150,768 | 36,986 | | 766,681 | |
| 9. | District of Columbia | DC | L | 184,495 | 6,100 | 17,464 | | 208,059 | |
| 10. | Florida | FL | L | 15,812,042 | 5,665,588 | 1,523,005 | | 23,000,635 | |
| 11. | Georgia | GA | L | 8,453,219 | 2,486,340 | 532,309 | | 11,471,869 | |
| 12. | Hawaii | HI | L | 1,326,052 | 607,694 | 162,695 | | 2,096,442 | |
| 13. | Idaho | ID | L | 833,156 | 642,210 | 57,595 | | 1,532,961 | |
| 14. | Illinois | IL | L | 16,966,562 | 4,431,048 | 571,982 | | 21,969,593 | |
| 15. | Indiana | IN | L | 4,604,356 | 3,185,215 | 253,280 | | 8,042,850 | |
| 16. | Iowa | IA | L | 815,414 | 466,519 | 73,335 | | 1,355,268 | |
| 17. | Kansas | KS | L | 1,100,407 | 479,939 | 116,468 | | 1,696,814 | |
| 18. | Kentucky | KY | L | 2,868,425 | 731,339 | 245,676 | | 3,845,439 | |
| 19. | Louisiana | LA | L | 5,815,658 | 975,342 | 281,690 | | 7,072,690 | |
| 20. | Maine | ME | L | 706,272 | 77,838 | 40,472 | | 824,582 | |
| 21. | Maryland | MD | L | 5,373,958 | 1,903,158 | 219,511 | | 7,496,627 | |
| 22. | Massachusetts | MA | L | 1,315,046 | 705,278 | 269,714 | | 2,290,038 | |
| 23. | Michigan | MI | L | 6,231,376 | 1,195,534 | 340,409 | | 7,767,319 | |
| 24. | Minnesota | MN | L | 1,719,656 | 1,158,526 | 152,957 | | 3,031,138 | |
| 25. | Mississippi | MS | L | 2,138,741 | 435,227 | 162,233 | | 2,736,201 | |
| 26. | Missouri | MO | L | 2,423,254 | 815,473 | 292,697 | | 3,531,424 | |
| 27. | Montana | MT | L | 481,194 | 326,223 | 42,812 | | 850,228 | |
| 28. | Nebraska | NE | L | 775,355 | 417,890 | 54,909 | | 1,248,154 | (226,338) |
| 29. | Nevada | NV | L | 2,238,130 | 1,181,353 | 108,466 | | 3,527,948 | |
| 30. | New Hampshire | NH | L | 1,001,244 | 500,532 | 48,007 | | 1,549,783 | |
| 31. | New Jersey | NJ | L | 4,320,504 | 3,937,378 | 634,374 | | 8,892,256 | |
| 32. | New Mexico | NM | L | 1,759,859 | 627,629 | 106,434 | | 2,493,922 | |
| 33. | New York | NY | Q | 746,109 | 283,967 | 233,150 | | 1,263,225 | |
| 34. | North Carolina | NC | L | 7,282,031 | 4,223,353 | 352,966 | | 11,858,350 | |
| 35. | North Dakota | ND | L | 163,091 | 127,325 | 24,623 | | 315,039 | |
| 36. | Ohio | OH | L | 8,506,670 | 2,864,230 | 443,667 | | 11,814,567 | |
| 37. | Oklahoma | OK | L | 2,233,707 | 375,612 | 168,973 | | 2,778,293 | |
| 38. | Oregon | OR | L | 2,317,956 | 1,249,333 | 38,160 | | 3,605,449 | |
| 39. | Pennsylvania | PA | L | 10,348,874 | 4,629,759 | 788,340 | | 15,766,972 | |
| 40. | Rhode Island | RI | L | 828,680 | 488,824 | 37,866 | | 1,355,371 | |
| 41. | South Carolina | SC | L | 3,336,397 | 4,057,603 | 137,132 | | 7,531,132 | |
| 42. | South Dakota | SD | L | 229,291 | 16,420 | 27,466 | | 273,177 | |
| 43. | Tennessee | TN | L | 4,254,338 | 1,115,383 | 346,341 | | 5,716,063 | |
| 44. | Texas | TX | L | 21,751,420 | 5,914,001 | 961,346 | | 28,626,768 | |
| 45. | Utah | UT | L | 1,448,785 | 1,579,631 | 55,340 | | 3,083,756 | |
| 46. | Vermont | VT | L | 289,857 | 27,848 | 48,414 | | 366,119 | |
| 47. | Virginia | VA | L | 7,064,437 | 3,686,779 | 566,207 | | 11,317,423 | |
| 48. | Washington | WA | L | 4,577,073 | 2,880,419 | 104,151 | | 7,561,644 | |
| 49. | West Virginia | WV | L | 937,008 | 257,996 | 76,642 | | 1,271,645 | |
| 50. | Wisconsin | WI | L | 1,971,384 | 879,358 | 169,129 | | 3,019,870 | |
| 51. | Wyoming | WY | L | 324,254 | 39,169 | 32,734 | | 396,157 | |
| 52. | American Samoa | AS | N | | | | | | |
| 53. | Guam | GU | N | 4,768 | | 357 | | 5,125 | |
| 54. | Puerto Rico | PR | L | 13,015 | 30,000 | 5,646 | | 48,661 | |
| 55. | U.S. Virgin Islands | VI | N | 8,623 | | 1,364 | | 9,987 | |
| 56. | Northern Mariana Islands | MP | N | 2,667 | | | | 2,667 | |
| 57. | Canada | CAN | N | 23,993 | | 2,635 | | 26,628 | |
| 58. | Aggregate Other Aliens | OT | XXX | 203,737 | 8,496 | 5,269 | | 217,502 | (13,898) |
| 59. | Subtotal | | (a) 51 | 212,346,610 | 85,592,841 | 13,741,935 | | 311,681,386 | (240,237) |
| 90. | Reporting entity contributions for employee benefits plans | | XXX | | | | | | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | | | | | | |
| 92. | Dividends or refunds applied to shorten endowment or premium paying period | | XXX | | | | | | |
| 93. | Premium or annuity considerations waived under disability or other contract provisions | | XXX | 621,678 | | | | 621,678 | |
| 94. | Aggregate or other amounts not allocable by State | | XXX | | | | | | |
| 95. | Totals (Direct Business) | | XXX | 212,968,288 | 85,592,841 | 13,741,935 | | 312,303,064 | (240,237) |
| 96. | Plus Reinsurance Assumed | | XXX | (3,438,573,581) | (7,055,393,409) | (163,918,335) | | (10,657,885,325) | 2,613,484 |
| 97 | Totals (All Business) | | XXX | (3,225,605,293) | (6,969,800,568) | (150,176,399) | | (10,345,582,260) | 2,373,247 |
| 98. | Less Reinsurance Ceded | | XXX | 132,959,597 | 11,465,014 | 12,657,130 | | 157,081,741 | |
| 99. | Totals (All Business) less Reinsurance Ceded | | XXX | (3,358,564,890) | (6,981,265,582) | (162,833,529) | | (10,502,664,001) | 2,373,247 |
| | DETAILS OF WRITE-INS | | | | | | | | |
| 58001. | Argentina | | XXX | | | 59 | | 59 | |
| 58002. | Austria | | XXX | 235 | | | | 235 | |
| 58003. | Australia | | XXX | 3,416 | | 98 | | 3,515 | |
| 58998. | Summary of remaining write-ins for Line 58 from overflow page | | XXX | 200,085 | 8,496 | 5,111 | | 213,693 | (13,898) |
| 58999. | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | | XXX | 203,737 | 8,496 | 5,269 | | 217,502 | (13,898) |
| 9401. | | | XXX | | | | | | |
| 9402. | | | XXX | | | | | | |
| 9403. | | | XXX | | | | | | |
| 9498. | Summary of remaining write-ins for Line 94 from overflow page | | XXX | | | | | | |
| 9499. | Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | | XXX | | | | | | |

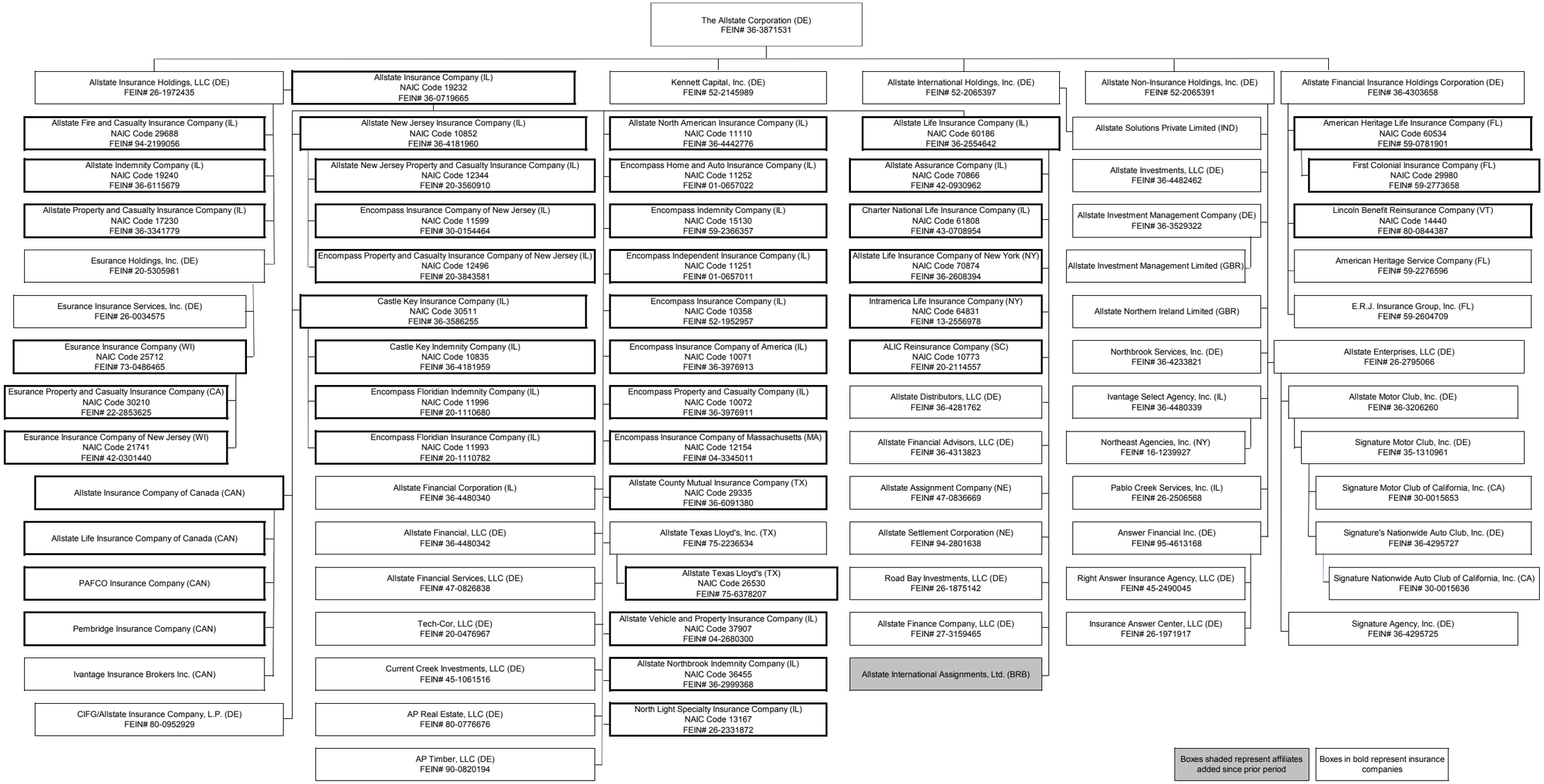
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF JUNE 30, 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

## PART 1 – ORGANIZATIONAL CHART



# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | New York Stock Exchange | | | | | | | | |
| | | | 36-3871531 | 2877532 | 0000899051 | | The Allstate Corporation | DE | UIP | | | | | |
| 0008 | Allstate Insurance Group | 10773 | 20-2114557 | | | | ALIC Reinsurance Company | SC | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 47-0836669 | | | | Allstate Assignment Company | NE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 70866 | 42-0930962 | | | | Allstate Assurance Company | IL | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 29335 | 36-6091380 | | | | Allstate County Mutual Insurance Company | TX | IA | Allstate Insurance Company | Board | | The Allstate Corporation | |
| | | | 36-4281762 | | 0001094466 | | Allstate Distributors, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-2795066 | | | | Allstate Enterprises, LLC | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 27-3159465 | | | | Allstate Finance Company, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4313823 | | | | Allstate Financial Advisors, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4480340 | | | | Allstate Financial Corporation | IL | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4303658 | | | | Allstate Financial Insurance Holdings Corporation | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4480342 | | | | Allstate Financial, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 47-0826838 | | 0000797152 | | Allstate Financial Services, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 29688 | 94-2199056 | | | | Allstate Fire and Casualty Insurance Company | IL | IA | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 19240 | 36-6115679 | | | | Allstate Indemnity Company | IL | IA | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 19232 | 36-0719665 | | 0000314982 | | Allstate Insurance Company | IL | UDP | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate Insurance Company of Canada | CAN | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-1972435 | | | | Allstate Insurance Holdings, LLC | DE | UIP | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate International Assignments, Ltd. | BRB | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 52-2065397 | | | | Allstate International Holdings, Inc. | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-3529322 | | | | Allstate Investment Management Company | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate Investment Management Limited | GBR | NIA | Allstate Investment Management Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4482462 | | 0001206333 | | Allstate Investments, LLC | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 60186 | 36-2554642 | | 0000352736 | | Allstate Life Insurance Company | IL | RE | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate Life Insurance Company of Canada | CAN | IA | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 70874 | 36-2608394 | | 0000839759 | | Allstate Life Insurance Company of New York | NY | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-3206260 | | | | Allstate Motor Club, Inc. | DE | NIA | Allstate Enterprises, LLC | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10852 | 36-4181960 | | | | Allstate New Jersey Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 12344 | 20-3560910 | | 0001470270 | | Allstate New Jersey Property and Casualty Insurance Company | IL | IA | Allstate New Jersey Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 52-2065391 | | | | Allstate Non-Insurance Holdings, Inc. | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11110 | 36-4442776 | | | | Allstate North American Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 36455 | 36-2999368 | | | | Allstate Northbrook Indemnity Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate Northern Ireland Limited | GBR | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 17230 | 36-3341779 | | | | Allstate Property and Casualty Insurance Company | IL | IA | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | 94-2801638 | | | | Allstate Settlement Corporation | NE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate Solutions Private Limited | IND | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 26530 | 75-6378207 | | | | Allstate Texas Lloyd's | TX | IA | Allstate Texas Lloyd's, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 75-2236534 | | | | Allstate Texas Lloyd's, Inc. | TX | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 37907 | 04-2680300 | | | | Allstate Vehicle and Property Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 60534 | 59-0781901 | | | | American Heritage Life Insurance Company | FL | IA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 59-2276596 | | | | American Heritage Service Company | FL | NIA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 95-4613168 | | | | Answer Financial Inc. | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 80-0776676 | | | | AP Real Estate, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 90-0820194 | | | | AP Timber, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10835 | 36-4181959 | | | | Castle Key Indemnity Company | IL | IA | Castle Key Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 30511 | 36-3586255 | | | | Castle Key Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 61808 | 43-0708954 | | | | Charter National Life Insurance Company | IL | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 80-0950292 | | | | CIFG/Allstate Insurance Company, L.P. | DE | NIA | Allstate Insurance Company | Ownership | 99.000 | The Allstate Corporation | |
| | | | 45-1061516 | | | | Current Creek Investments, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11996 | 20-1110680 | | | | Encompass Floridian Indemnity Company | IL | IA | Castle Key Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11993 | 20-1110782 | | | | Encompass Floridian Insurance Company | IL | IA | Castle Key Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11252 | 01-0657022 | | | | Encompass Home and Auto Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 15130 | 59-2366357 | | | | Encompass Indemnity Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11251 | 01-0657011 | | | | Encompass Independent Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10358 | 52-1952957 | | | | Encompass Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10071 | 36-3976913 | | | | Encompass Insurance Company of America | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 12154 | 04-3345011 | | | | Encompass Insurance Company of Massachusetts | MA | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11599 | 30-0154464 | | | | Encompass Insurance Company of New Jersey | IL | IA | Allstate New Jersey Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10072 | 36-3976911 | | | | Encompass Property and Casualty Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 12496 | 20-3843581 | | | | Encompass Property and Casualty Insurance Company of New Jersey | IL | IA | Allstate New Jersey Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 59-2604709 | | | | E.R.J. Insurance Group, Inc. | FL | NIA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 20-5305981 | | | | Esurance Holdings, Inc. | DE | NIA | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 25712 | 73-0486465 | | | | Esurance Insurance Company | WI | IA | Esurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 21741 | 42-0301440 | | | | Esurance Insurance Company of New Jersey | WI | IA | Esurance Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-0034575 | | | | Esurance Insurance Services, Inc. | DE | NIA | Esurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 30210 | 22-2853625 | | | | Esurance Property and Casualty Insurance Company | CA | IA | Esurance Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 29980 | 59-2773658 | | | | First Colonial Insurance Company | FL | IA | American Heritage Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-1971917 | | | | Insurance Answer Center, LLC | DE | NIA | Answer Financial Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 64831 | 13-2556978 | | | | Intramerica Life Insurance Company | NY | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Ivantage Insurance Brokers Inc. | CAN | NIA | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4480339 | | | | Ivantage Select Agency, Inc. | IL | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 52-2145989 | | | | Kennett Capital, Inc. | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 14440 | 80-0844387 | | | | Lincoln Benefit Reinsurance Company | VT | IA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 13167 | 26-2331872 | | | | North Light Specialty Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4233821 | | | | Northbrook Services, Inc. | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 16-1239927 | | | | Northeast Agencies, Inc. | NY | NIA | Ivantage Select Agency, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-2506568 | | | | Pablo Creek Services, Inc. | IL | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | PAFCO Insurance Company | CAN | IA | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Pembridge Insurance Company | CAN | IA | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | |
| | | | 45-2490045 | | | | Right Answer Insurance Agency, LLC | DE | NIA | Answer Financial Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-1875142 | | | | Road Bay Investments, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4295725 | | | | Signature Agency, Inc. | DE | NIA | Allstate Enterprises, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | 35-1310961 | | | | Signature Motor Club, Inc. | DE | NIA | Allstate Motor Club, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 30-0015653 | | | | Signature Motor Club of California, Inc. | CA | NIA | Signature Motor Club, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 30-0015636 | | | | Signature Nationwide Auto Club of California, Inc. | CA | NIA | Signature's Nationwide Auto Club, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4295727 | | | | Signature's Nationwide Auto Club, Inc. | DE | NIA | Signature Motor Club, Inc. | Ownership | 100.000 | The Allstate Corporation | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 20-0476967 | | | | Tech-Cor, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |

| Asterisk | Explanation |
|---|---|
| | |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

5. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

6. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

6 0 1 8 6 2 0 1 4 4 9 0 0 0 0 0 2
6 0 1 8 6 2 0 1 4 3 6 5 0 0 0 0 2

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Statement Date 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31 Prior Year Net Admitted Assets |
|---|---|---|---|---|---|
| 2504. | Premium tax recoverable | 40,512 | 14,542 | 25,970 | 32,988 |
| 2505. | Prepaid expenses | 5,003,862 | 5,000,000 | 3,862 | 24,032 |
| 2506. | Prepaid commissions | 33,476,860 | 33,476,860 | | |
| 2507. | Customer receivables | 2,931,422 | 2,931,422 | | |
| 2508. | Negative interest maintenance reserve | 343,666,954 | 343,666,954 | | |
| 2509. | Receivable for securities | 40 | 40 | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 385,119,650 | 385,089,819 | 29,831 | 57,021 |

Additional Write-ins for Liabilities Line 25

| | | 1 Current Statement Date | 2 December 31 Prior Year |
|---|---|---|---|
| 2504. | Collateral and related interest payable | 1,811,369 | 5,871,192 |
| 2505. | Accounts payable | 1,334,711 | 4,965,511 |
| 2506. | Contingent financial guarantee | 328,867 | 414,414 |
| 2507. | Accrued investment expenses | 153,583 | 247,723 |
| 2508. | Discontinued operations | 141,704 | 141,704 |
| 2509. | Security deposit on building | 40,191 | 38,961 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 3,810,424 | 11,679,505 |

Additional Write-ins for Summary of Operations Line 8.3

| | | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|---|---|---|---|
| 08.304. | Allocated share of gain (loss) on sale of fixed assets | 17,701 | (25,308) | (235,057) |
| 08.305. | Miscellaneous income | | 755 | 1,526 |
| 08.306. | Loss on sale of business | (28,700,904) | (3,361,623) | |
| 08.397. | Summary of remaining write-ins for Line 8.3 from overflow page | (28,683,203) | (3,386,176) | (233,532) |

Additional Write-ins for Schedule T Line 58

| | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | 1 | Life Contracts | | 4 | 5 | 6 | 7 |
| | | 2 | 3 | | | | |
| States, Etc. | Active Status | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 58004. Barbados | XXX | 667 | | | | 667 | (13,898) |
| 58005. Belgium | XXX | 324 | | | | 324 | |
| 58006. Bermuda | XXX | 229 | | | | 229 | |
| 58007. Brazil | XXX | 456 | | 196 | | 653 | |
| 58008. Bahamas | XXX | | | 49 | | 49 | |
| 58009. Bolivia | XXX | | | 59 | | 59 | |
| 58010. China | XXX | 596 | | 239 | | 835 | |
| 58011. Chile | XXX | | | 18 | | 18 | |
| 58012. Cape Verde | XXX | | | (10) | | (10) | |
| 58013. Ecuador | XXX | | | 49 | | 49 | |
| 58014. England | XXX | 3,861 | | 24 | | 3,884 | |
| 58015. Fiji | XXX | | | 59 | | 59 | |
| 58016. France | XXX | 900 | | 18 | | 918 | |
| 58017. Greece | XXX | 177 | | 125 | | 302 | |
| 58018. Germany | XXX | 1,346 | | 132 | | 1,477 | |
| 58019. Hong Kong | XXX | | | 34 | | 34 | |
| 58020. Honduras | XXX | | | 64 | | 64 | |
| 58021. Ireland | XXX | | | 161 | | 161 | |
| 58022. India | XXX | 462 | | | | 462 | |
| 58023. Israel | XXX | 1,369 | | 107 | | 1,475 | |
| 58024. Italy | XXX | | 1,000 | 56 | | 1,056 | |
| 58025. Jordan | XXX | 660 | | | | 660 | |
| 58026. Japan | XXX | 523 | | | | 523 | |
| 58027. South Korea | XXX | | | 49 | | 49 | |
| 58028. Mexico | XXX | 291 | 6,500 | 211 | | 7,002 | |
| 58029. Netherlands | XXX | | | 90 | | 90 | |
| 58030. Nicaragua | XXX | | | 27 | | 27 | |
| 58031. New Zealand | XXX | | | 43 | | 43 | |
| 58032. Other Foreign | XXX | 159,000 | | | | 159,000 | |
| 58033. Philippines | XXX | 1,460 | | 60 | | 1,520 | |
| 58034. Poland | XXX | | | 59 | | 59 | |
| 58035. Peru | XXX | | | 109 | | 109 | |
| 58036. Palau | XXX | | | 53 | | 53 | |
| 58037. Switzerland | XXX | 795 | | 51 | | 846 | |
| 58038. Russian Federation | XXX | | | 39 | | 39 | |
| 58039. Sweden | XXX | | 996 | 78 | | 1,074 | |
| 58040. Singapore | XXX | 904 | | 27 | | 931 | |
| 58041. South Africa | XXX | 575 | | | | 575 | |
| 58042. Thailand | XXX | 391 | | | | 391 | |
| 58043. Scotland | XXX | 199 | | | | 199 | |
| 58044. Trinidad & Tobago | XXX | | | 22 | | 22 | |
| 58045. Taiwan | XXX | | | 59 | | 59 | |
| 58046. United Kingdom | XXX | 373 | | 320 | | 692 | |
| 58047. Venezuela | XXX | | | 105 | | 105 | |
| 58048. Army & Fleet Post Office | XXX | 24,531 | | 2,330 | | 26,861 | |
| 58997. Summary of remaining write-ins for Line 58 from overflow page | XXX | 200,085 | 8,496 | 5,111 | | 213,693 | (13,898) |

# OVERFLOW PAGE FOR WRITE-INS

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 27,698,687 | 27,929,402 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | |
| | 2.2 Additional investment made after acquisition | 62,881 | 570,263 |
| 3. | Current year change in encumbrances | | |
| 4. | Total gain (loss) on disposals | | |
| 5. | Deduct amounts received on disposals | | |
| 6. | Total foreign exchange change in book/adjusted carrying value | | |
| 7. | Deduct current year's other than temporary impairment recognized | | |
| 8. | Deduct current year's depreciation | 416,370 | 800,979 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 27,345,198 | 27,698,687 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 27,345,198 | 27,698,687 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 4,927,601,149 | 5,238,909,065 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 123,873,714 | 737,610,417 |
| | 2.2 Additional investment made after acquisition | | 905,363 |
| 3. | Capitalized deferred interest and other | (414,563) | (219,319) |
| 4. | Accrual of discount | 5,630,680 | 44,936,384 |
| 5. | Unrealized valuation increase (decrease) | | |
| 6. | Total gain (loss) on disposals | 87,909,553 | 6,322,082 |
| 7. | Deduct amounts received on disposals | 2,027,333,086 | 1,070,739,985 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | 3,881,224 | 14,858,243 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 10. | Deduct current year's other than temporary impairment recognized | 2,171,042 | 15,264,616 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 3,111,215,181 | 4,927,601,149 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | 3,111,215,181 | 4,927,601,149 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 3,111,215,181 | 4,927,601,149 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 2,796,623,711 | 2,653,192,524 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 135,626,198 | 193,055,825 |
| | 2.2 Additional investment made after acquisition | 167,848,953 | 296,442,304 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease) | 103,033,567 | 109,653,697 |
| 6. | Total gain (loss) on disposals | (3,048,869) | 6,515,556 |
| 7. | Deduct amounts received on disposals | 293,472,496 | 438,023,174 |
| 8. | Deduct amortization of premium and depreciation | 16,522,071 | 30,694,169 |
| 9. | Total foreign exchange change in book/adjusted carrying value | 571,077 | 6,481,148 |
| 10. | Deduct current year's other than temporary impairment recognized | 15,666,341 | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 2,874,993,729 | 2,796,623,711 |
| 12. | Deduct total nonadmitted amounts | 17,681,166 | 31,192,657 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 2,857,312,563 | 2,765,431,054 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 32,640,974,778 | 35,882,032,349 |
| 2. | Cost of bonds and stocks acquired | 2,434,933,554 | 4,888,947,945 |
| 3. | Accrual of discount | 37,483,767 | 91,388,356 |
| 4. | Unrealized valuation increase (decrease) | (80,347,386) | 107,526,960 |
| 5. | Total gain (loss) on disposals | 760,366,501 | 58,117,563 |
| 6. | Deduct consideration for bonds and stocks disposed of | 13,376,751,539 | 8,261,885,595 |
| 7. | Deduct amortization of premium | 21,589,265 | 67,597,675 |
| 8. | Total foreign exchange change in book/adjusted carrying value | (458,125) | (4,616,598) |
| 9. | Deduct current year's other than temporary impairment recognized | 11,033,414 | 52,938,526 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 22,383,578,871 | 32,640,974,778 |
| 11. | Deduct total nonadmitted amounts | 17,420,757 | 16,586,326 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 22,366,158,114 | 32,624,388,453 |

# SCHEDULE D - PART 1B

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

| NAIC Designation | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 17,063,860,894 | 16,636,981,504 | 22,603,155,322 | 328,611,009 | 17,063,860,894 | 11,426,298,085 | | 17,451,102,668 |
| 2. NAIC 2 (a) | 11,097,543,107 | 128,394,384 | 3,801,901,353 | (173,135,754) | 11,097,543,107 | 7,250,900,384 | | 11,363,395,956 |
| 3. NAIC 3 (a) | 2,080,650,382 | 249,684,248 | 472,102,996 | (77,547,596) | 2,080,650,382 | 1,780,684,038 | | 1,927,753,829 |
| 4. NAIC 4 (a) | 849,453,896 | 207,941,668 | 191,306,539 | (54,351,953) | 849,453,896 | 811,737,072 | | 903,845,675 |
| 5. NAIC 5 (a) | 103,039,739 | 8,445,386 | 12,809,673 | (29,776,226) | 103,039,739 | 68,899,225 | | 80,473,625 |
| 6. NAIC 6 (a) | 50,475,743 | 684,935 | 9,709,591 | 17,730,741 | 50,475,743 | 59,181,828 | | 48,807,862 |
| 7. Total Bonds | 31,245,023,761 | 17,232,132,123 | 27,090,985,473 | 11,530,221 | 31,245,023,761 | 21,397,700,632 | | 31,775,379,615 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | 16,659,493 | | | (42,114) | 16,659,493 | 16,617,379 | | 17,284,838 |
| 10. NAIC 3 | | | | | | | | 267,818 |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | 88,984 | | | | 88,984 | 88,984 | | 88,984 |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | 16,748,477 | | | (42,114) | 16,748,477 | 16,706,363 | | 17,641,640 |
| 15. Total Bonds and Preferred Stock | 31,261,772,237 | 17,232,132,123 | 27,090,985,473 | 11,488,107 | 31,261,772,237 | 21,414,406,994 | | 31,793,021,255 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 703,721,477 ; NAIC 2 $ ; NAIC 3 $ ; NAIC 4 $ ; NAIC 5 $ 3,314,760 ; NAIC 6 $

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 9199999 Totals | 33,865,811 | XXX | 33,866,734 | 495 | 73,513 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 29,369,223 | 193,284,995 |
| 2. | Cost of short-term investments acquired | 225,032,915 | 557,505,349 |
| 3. | Accrual of discount | 2,235 | 8,973 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | 1,005 | 828 |
| 6. | Deduct consideration received on disposals | 220,537,246 | 721,201,137 |
| 7. | Deduct amortization of premium | 2,321 | 229,784 |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 33,865,811 | 29,369,223 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 33,865,811 | 29,369,223 |

# SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | | |
|---|---|---|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year) | 65,769,514 |
| 2. | Cost Paid/(Consideration Received) on additions | 22,505,471 |
| 3. | Unrealized Valuation increase/(decrease) | 12,119,979 |
| 4. | Total gain (loss) on termination recognized | (17,337,090) |
| 5. | Considerations received/(paid) on terminations | 82,798,337 |
| 6. | Amortization | 13,592,747 |
| 7. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 8. | Total foreign exchange change in Book/Adjusted Carrying Value | (4,870) |
| 9. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8) | 13,847,414 |
| 10. | Deduct nonadmitted assets | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 13,847,414 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | | | | 310,000 |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | | | | 7,000 |
| 3.1 | Add: | | | | |
| | Change in variation margin on open contracts - Highly Effective Hedges | | | | |
| | 3.11 Section 1, Column 15, current year to date minus | 195,143 | | | |
| | 3.12 Section 1, Column 15, prior year | 816,093 | (620,950) | | |
| | Change in variation margin on open contracts - All Other | | | | |
| | 3.13 Section 1, Column 18, current year to date minus | | | | |
| | 3.14 Section 1, Column 18, prior year | | | (620,950) | |
| 3.2 | Add: | | | | |
| | Change in adjustment to basis of hedged item | | | | |
| | 3.21 Section 1, Column 17, current year to date minus | | | | |
| | 3.22 Section 1, Column 17, prior year | | | | |
| | Change in amount recognized | | | | |
| | 3.23 Section 1, Column 19, current year to date minus | 195,143 | | | |
| | 3.24 Section 1, Column 19, prior year | 816,093 | (620,950) | (620,950) | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | 401,262 | | |
| 4.2 | Less: | | | | |
| | 4.21 Amount used to adjust basis of hedged item | | | | |
| | 4.22 Amount recognized | 401,262 | 401,262 | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | | |
| | 5.1 Total gain (loss) recognized for terminations in prior year | | | | |
| | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | | | | |
| 6. | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | | | | 317,000 |
| 7. | Deduct total nonadmitted amounts | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 317,000 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-GRUPO BIMBO SAB DE CV | 1FE | 20,000,000 | 19,964,011 | 20,161,302 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI) | | (1,638,698) | 40052V-AA-2 | GRUPO BIMBO SAB DE CV | 2FE | 19,964,011 | 21,800,000 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK | 1FE | 25,000,000 | 24,918,652 | 23,984,627 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI) | | (2,048,373) | 4581X0-BQ-0 | INTER-AMERICAN DEVEL BK | 1FE | 24,918,652 | 26,033,000 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK PARTNERS LP | 1FE | 5,000,000 | 4,982,087 | 4,557,755 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI) | | (409,675) | 68268N-AJ-2 | ONEOK PARTNERS LP | 2FE | 4,982,087 | 4,967,430 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC | 1FE | 25,000,000 | 24,964,278 | 23,928,627 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI) | | (2,048,373) | 883556-AZ-5 | THERMO FISHER SCIENTIFIC | 2FE | 24,964,278 | 25,977,000 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX | 1FE | 25,000,000 | 25,000,000 | 19,264,127 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI) | | (2,048,373) | 91731K-AA-8 | USB CAPITAL IX | 1AM | 25,000,000 | 21,312,500 |
| 548661D*5 | LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS | 1FE | 5,000,000 | 5,000,000 | 5,066,433 | 11/01/2009 | 09/20/2014 | CDS SPI200TT8 ON LOWES COMPANIES | | 3,702 | 74986@-AC-5 | RREEF AMERICA REIT II, 5.29% SR. NTS | 1 | 5,000,000 | 5,062,731 |
| 12513#YS4 | CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-BEMIS COMPANY INC | 2FE | 10,000,000 | 10,006,261 | 10,870,070 | 06/19/2013 | 06/20/2018 | CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18 | 56,080 | 216,810 | 081437-AH-8 | BEMIS COMPANY INC | 2FE | 9,950,182 | 10,653,260 |
| 12513#YS4 | CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-COMMONWEALTH EDISON | 2FE | 10,000,000 | 10,053,601 | 10,632,480 | 06/19/2013 | 06/20/2018 | CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18 | 56,080 | 216,810 | 202795-HZ-6 | COMMONWEALTH EDISON | 1FE | 9,997,522 | 10,415,670 |
| 12513#YS4 | CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-LOWE'S COMPANIES INC | 2FE | 20,000,000 | 20,808,520 | 21,818,880 | 06/19/2013 | 06/20/2018 | CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18 | 112,159 | 433,620 | 548661-CT-2 | LOWE'S COMPANIES INC | 1FE | 20,696,361 | 21,385,260 |
| 12513#YS4 | CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-STARWOOD HOTELS & RESORT | 2FE | 20,000,000 | 20,042,113 | 19,568,360 | 06/19/2013 | 06/20/2018 | CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18 | 112,159 | 433,620 | 85590A-AP-9 | STARWOOD HOTELS & RESORT | 2FE | 19,929,954 | 19,134,740 |
| 12513#YS4 | CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-WALT DISNEY COMPANY/THE | 2FE | 20,000,000 | 19,924,057 | 21,029,960 | 06/19/2013 | 06/20/2018 | CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18 | 112,159 | 433,620 | 25468P-CP-9 | WALT DISNEY COMPANY/THE | 1FE | 19,811,897 | 20,596,340 |
| 9999999 - Totals | | | | 185,663,580 | 180,882,621 | XXX | XXX | XXX | 448,638 | (6,455,310) | XXX | XXX | XXX | 185,214,943 | 187,337,931 |

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 10 | 185,919,152 | 11 | 185,831,955 | | | | | 10 | 185,919,152 |
| 2. Add: Opened or Acquired Transactions | 1 | 10,008,354 | 1 | 19,924,057 | | | | | 2 | 29,932,411 |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 9,035 | XXX | 9,090 | XXX | | XXX | | XXX | 18,125 |
| 4. Less: Closed or Disposed of Transactions | | 10,060,514 | 1 | 20,060,634 | | | | | 1 | 30,121,148 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 44,072 | XXX | 40,889 | XXX | | XXX | | XXX | 84,960 |
| 7. Ending Inventory | 11 | 185,831,955 | 11 | 185,663,580 | | | | | 11 | 185,663,580 |

# 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 | 13,847,414 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 512,143 | |
| 3. | Total (Line 1 plus Line 2) | | 14,359,557 |
| 4. | Part D, Section 1, Column 5 | 65,147,219 | |
| 5. | Part D, Section 1, Column 6 | (50,787,662) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | | Fair Value Check |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 12,530,055 | |
| 8. | Part B, Section 1, Column 13 | 5,080 | |
| 9. | Total (Line 7 plus Line 8) | | 12,535,135 |
| 10. | Part D, Section 1, Column 8 | 66,333,011 | |
| 11. | Part D, Section 1, Column 9 | (53,797,876) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | | Potential Exposure Check |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 186,848,440 | |
| 14. | Part B, Section 1, Column 20 | 1,098,550 | |
| 15. | Part D, Section 1, Column 11 | 187,946,990 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 504,244,363 | 623,705,020 |
| 2. | Cost of cash equivalents acquired | 25,400,166,175 | 42,135,021,193 |
| 3. | Accrual of discount | 616,554 | 1,262,842 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | 1,987 | 2,952 |
| 6. | Deduct consideration received on disposals | 25,231,858,112 | 42,255,747,644 |
| 7. | Deduct amortization of premium | 542 | |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 673,170,426 | 504,244,363 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 673,170,426 | 504,244,363 |

# SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| Apartments | Alexandria | VA | 11/30/2012 | Tuscany Apartments, LLC | | | | 49,152 |
| 0199999. Acquired by Purchase | | | | | | | | 49,152 |
| 0399999 - Totals | | | | | | | | 49,152 |

# SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other Than Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in Book/ Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| 0399999 - Totals | | | | | | | | | | | | | | | | | | | |

NONE

E01

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| 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 |
| 123486 | GREENVALE | NY | | 04/24/2014 | 4.260 | 13,322,406 | | 28,200,000 |
| 123488 | CANTON | MA | | 02/13/2014 | 2.000 | 225,814 | | 27,256,994 |
| 123489 | MINNEAPOLIS | MN | | 04/01/2014 | 4.390 | 17,000,000 | | 33,115,876 |
| 123490 | SAN FRANCISCO | CA | | 05/01/2014 | 5.400 | 13,500,000 | | 22,440,009 |
| 123491 | ADDISON | TX | | 04/10/2014 | 4.350 | 18,750,000 | | 34,780,220 |
| 123492 | GREENSBORO | NC | | 05/12/2014 | 4.790 | 12,787,358 | | 18,434,024 |
| 123493 | SALT LAKE CITY | UT | | 05/07/2014 | 4.580 | 20,000,000 | | 27,433,962 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 95,585,578 | | 191,661,085 |
| 0899999. Total Mortgages in good standing | | | | | | 95,585,578 | | 191,661,085 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 95,585,578 | | 191,661,085 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 122226 | GREAT NECK | NY | | 12/10/2002 | 04/01/2014 | 3,812,959 | | | | | | | 3,812,959 | 3,812,959 | | | |
| 122420 | GREENVALE | NY | | 04/08/2004 | 04/24/2014 | 7,590,610 | | | | | | | 7,590,610 | 7,903,919 | | 313,309 | 313,309 |
| 122424 | TUSTIN | CA | | 03/31/2004 | 04/04/2014 | 18,601,856 | | | | | | | 18,601,856 | 18,601,856 | | | |
| 122452 | TEMPE | AZ | | 05/27/2004 | 05/15/2014 | 9,122,169 | | | | | | | 9,122,169 | 9,122,169 | | | |
| 122568 | COLUMBUS | OH | | 04/28/2005 | 06/02/2014 | 8,364,947 | | 24,387 | | | 24,387 | | 8,389,334 | 8,469,059 | | 79,724 | 79,724 |
| 122596 | WASHINGTON | DC | | 06/02/2005 | 04/02/2014 | 89,407,914 | | 100,188 | | | 100,188 | | 89,508,101 | 88,300,000 | | (1,208,101) | (1,208,101) |
| 122597 | WASHINGTON | DC | | 06/02/2005 | 04/02/2014 | 48,466,155 | | (37,281) | | | (37,281) | | 48,428,874 | 46,700,000 | | (1,728,874) | (1,728,874) |
| 122618 | GREENSBORO | NC | | 08/02/2005 | 05/12/2014 | 10,246,301 | | | | | | | 10,246,301 | 10,246,301 | | | |
| 122787 | GREAT NECK | NY | | 05/17/2006 | 04/01/2014 | 2,102,332 | | | | | | | 2,102,332 | 2,102,332 | | | |
| 122949 | LAKE OSWEGO | OR | | 04/26/2007 | 04/30/2014 | 5,818,219 | | | | | | | 5,818,219 | 5,818,219 | | | |
| 123016 | COLUMBUS | OH | | 09/28/2007 | 06/02/2014 | 2,638,503 | | | | | | | 2,638,503 | 2,638,503 | | | |
| 123028 | CANTON | MA | | 09/10/2007 | 02/13/2014 | | | | | | | | | 225,814 | | 225,814 | 225,814 |
| 123075 | AUSTIN | TX | | 08/30/2007 | 06/13/2014 | 10,850,000 | | | | | | | 10,850,000 | 10,850,000 | | | |
| 123105 | TEMPE | AZ | | 10/24/2007 | 05/15/2014 | 3,914,337 | | | | | | | 3,914,337 | 3,914,337 | | | |
| 123215 | ONTARIO | CA | | 06/02/2011 | 05/27/2014 | 25,568,537 | | 85,577 | | | 85,577 | | 25,654,114 | 25,654,114 | | | |
| 123231 | MIAMI | FL | | 09/23/2010 | 06/23/2014 | 49,108,876 | | | | | | | 49,108,876 | 49,108,876 | | | |
| 123238 | JERSEY CITY | NJ | | 12/01/2010 | 06/06/2014 | 20,086,165 | | 49,647 | | (49,647) | | | 20,086,165 | 20,086,165 | | | |
| 123297 | LAKE OSWEGO | OR | | 06/01/2011 | 06/03/2014 | 8,386,643 | | 11,639 | | | 11,639 | | 8,398,282 | 8,398,282 | | | |
| 123357 | MESA | AZ | | 12/19/2011 | 05/29/2014 | 3,670,500 | | | | | | | 3,670,500 | 3,670,500 | | | |
| 123414 | ONTARIO | CA | | 10/02/2012 | 05/27/2014 | 5,364,636 | | | | | | | 5,364,636 | 5,364,636 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 333,121,658 | | 234,157 | | (49,647) | 184,510 | | 333,306,168 | 330,988,041 | | (2,318,127) | (2,318,127) |
| 121485 | SALT LAKE CITY | UT | | 07/22/1996 | | 51,227 | | | | | | | 51,227 | 51,227 | | | |
| 121563 | CARROLLTON | TX | | 10/06/1997 | | 175,064 | | | | | | | 175,064 | 175,064 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 121581 | LAS VEGAS | NV | | 12/16/1999 | | 141,463 | | | | | | | 141,463 | 141,463 | | | |
| 121651 | SUNRISE | FL | | 08/25/1998 | | 62,456 | | (173) | | | (173) | | 62,283 | 62,283 | | | |
| 121759 | MINNEAPOLIS | MN | | 11/09/1999 | | 96,560 | | | | | | | 96,560 | 96,560 | | | |
| 121874 | PALO ALTO | CA | | 07/21/2000 | | 64,770 | | | | | | | 64,770 | 64,770 | | | |
| 121911 | BRAINTREE | MA | | 12/28/2000 | | 145,484 | | | | | | | 145,484 | 145,484 | | | |
| 122173 | BALTIMORE | MD | | 08/29/2002 | | 83,845 | | | | | | | 83,845 | 83,845 | | | |
| 122183 | PURCHASE | NY | | 08/16/2002 | | 120,000 | | 3,439 | | | 3,439 | | 123,439 | 123,439 | | | |
| 122224 | HOLLAND | MI | | 11/27/2002 | | 68,176 | | | | | | | 68,176 | 68,176 | | | |
| 122305 | CERRITOS | CA | | 10/29/2003 | | 16,627 | | | | | | | 16,627 | 16,627 | | | |
| 122307 | HENDERSON | NV | | 07/01/2003 | | 57,184 | | 16 | | | 16 | | 57,200 | 57,200 | | | |
| 122324 | SAN MARCOS | CA | | 12/09/2003 | | 53,935 | | | | | | | 53,935 | 53,935 | | | |
| 122362 | MURFREESBORO | TN | | 02/13/2004 | | 24,035 | | | | | | | 24,035 | 24,035 | | | |
| 122370 | GLENDALE | WI | | 12/12/2003 | | 162,337 | | | | | | | 162,337 | 162,337 | | | |
| 122423 | WHITESTONE | NY | | 06/09/2004 | | 76,136 | | | | | | | 76,136 | 76,136 | | | |
| 122457 | RED BANK | NJ | | 04/29/2005 | | 67,796 | | | | | | | 67,796 | 67,796 | | | |
| 122466 | STERLING | VA | | 07/01/2004 | | 137,356 | | 163 | | | 163 | | 137,519 | 137,519 | | | |
| 122469 | NORTH BRANCH | MN | | 07/26/2004 | | 97,861 | | 146 | | | 146 | | 98,006 | 98,006 | | | |
| 122506 | SEWICKLEY | PA | | 01/14/2005 | | 28,843 | | | | | | | 28,843 | 28,843 | | | |
| 122509 | DENVER | CO | | 10/15/2004 | | 41,929 | | 26 | | | 26 | | 41,955 | 41,955 | | | |
| 122510 | DENVER | CO | | 02/01/2005 | | 171,743 | | 74 | | | 74 | | 171,817 | 171,817 | | | |
| 122537 | PALM SPRINGS | CA | | 04/01/2005 | | 57,783 | | | | | | | 57,783 | 57,783 | | | |
| 122544 | EDEN PRAIRE | MN | | 11/30/2004 | | 129,560 | | (60) | | | (60) | | 129,500 | 129,500 | | | |
| 122545 | STAMFORD | CT | | 11/22/2005 | | 162,467 | | | | | | | 162,467 | 162,467 | | | |
| 122560 | KENOSHA | WI | | 01/26/2005 | | 42,321 | | | | | | | 42,321 | 42,321 | | | |
| 122581 | SAN DIEGO | CA | | 04/15/2005 | | 54,049 | | | | | | | 54,049 | 54,049 | | | |
| 122586 | FEDERAL WAY | WA | | 04/22/2005 | | 92,919 | | | | | | | 92,919 | 92,919 | | | |
| 122594 | WESTMONT | IL | | 03/04/2005 | | 62,278 | | | | | | | 62,278 | 62,278 | | | |
| 122603 | RICHARDSON | TX | | 04/29/2005 | | 35,475 | | 686 | | | 686 | | 36,161 | 36,161 | | | |
| 122634 | PARK CITY | IL | | 09/06/2005 | | 43,729 | | | | | | | 43,729 | 43,729 | | | |
| 122635 | LAS VEGAS | NV | | 08/10/2005 | | 51,695 | | | | | | | 51,695 | 51,695 | | | |
| 122643 | WILLIAMSBURG | VA | | 01/19/2006 | | 176,938 | | | | | | | 176,938 | 176,938 | | | |
| 122657 | SACRAMENTO | CA | | 09/08/2005 | | 116,372 | | 398 | | | 398 | | 116,770 | 116,770 | | | |
| 122673 | ADDISON | TX | | 10/17/2005 | | 55,315 | | | | | | | 55,315 | 55,315 | | | |
| 122678 | HERNDON | VA | | 11/01/2005 | | 32,482 | | 29 | | | 29 | | 32,512 | 32,512 | | | |
| 122694 | DAVENPORT | IA | | 12/22/2005 | | 62,932 | | | | | | | 62,932 | 62,932 | | | |
| 122712 | CHICAGO | IL | | 12/08/2005 | | 54,958 | | | | | | | 54,958 | 54,958 | | | |
| 122713 | SAN FRANCISCO | CA | | 11/30/2005 | | 89,947 | | | | | | | 89,947 | 89,947 | | | |
| 122715 | TUALATIN | OR | | 11/15/2006 | | 162,886 | | | | | | | 162,886 | 162,886 | | | |
| 122718 | LOS ANGELES | CA | | 12/14/2005 | | 43,690 | | | | | | | 43,690 | 43,690 | | | |
| 122720 | NAPERVILLE | IL | | 12/21/2005 | | 219,972 | | | | | | | 219,972 | 219,972 | | | |
| 122759 | CHANDLER | AZ | | 02/08/2006 | | 100,594 | | (697) | | | (697) | | 99,897 | 99,897 | | | |
| 122764 | BALTIMORE | MD | | 01/20/2006 | | 43,296 | | | | | | | 43,296 | 43,296 | | | |
| 122776 | LOS ANGELES | CA | | 03/28/2006 | | 24,473,771 | | (40,346) | | | (40,346) | | 24,433,425 | 25,271,837 | | 838,412 | 838,412 |
| 122782 | NEW YORK | NY | | 01/05/2006 | | 83,474 | | | | | | | 83,474 | 83,474 | | | |
| 122789 | SACRAMENTO | CA | | 04/17/2006 | | 40,975 | | | | | | | 40,975 | 40,975 | | | |
| 122795 | SHIREMANSTOWN | PA | | 05/15/2006 | | 204,544 | | | | | | | 204,544 | 204,544 | | | |
| 122809 | ASHEVILLE | NC | | 07/27/2006 | | 354,016 | | | | | | | 354,016 | 354,016 | | | |
| 122812 | WOODINVILLE | WA | | 06/07/2006 | | 41,853 | | 796 | | | 796 | | 42,649 | 42,649 | | | |
| 122817 | DENVER | CO | | 06/01/2006 | | 36,448 | | 9 | | | 9 | | 36,457 | 36,457 | | | |
| 122830 | DENVER | CO | | 07/19/2006 | | 148,179 | | | | | | | 148,179 | 148,179 | | | |
| 122835 | SAN DIEGO | CA | | 08/17/2006 | | 75,744 | | 33 | | | 33 | | 75,777 | 75,777 | | | |
| 122855 | ROUND ROCK | TX | | 09/22/2006 | | 45,438 | | | | | | | 45,438 | 45,438 | | | |
| 122858 | RNCHO SNTA MARGARITA | CA | | 09/20/2006 | | 63,546 | | | | | | | 63,546 | 63,546 | | | |
| 122870 | VENTURA | CA | | 11/20/2006 | | 47,184 | | 19 | | | 19 | | 47,202 | 47,202 | | | |
| 122876 | SEATTLE | WA | | 11/17/2006 | | 131,216 | | | | | | | 131,216 | 131,216 | | | |
| 122890 | WOOD DALE | IL | | 10/26/2006 | | 83,014 | | 54 | | | 54 | | 83,068 | 83,068 | | | |
| 122897 | HONOLULU | HI | | 01/10/2007 | | 31,923 | | | | | | | 31,923 | 31,923 | | | |
| 122899 | CORONA | CA | | 12/06/2006 | | 45,183 | | | | | | | 45,183 | 45,183 | | | |
| 122905 | STOCKTON | CA | | 02/20/2007 | | 17,058 | | | | | | | 17,058 | 17,058 | | | |
| 122913 | LOS ANGELES | CA | | 01/25/2007 | | 85,889 | | 13 | | | 13 | | 85,902 | 85,902 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 122917 | KENOSHA | WI | | 02/07/2007 | | 45,608 | | | | | | | 45,608 | 45,608 | | | |
| 122921 | EAST LONGMEADOW | MA | | 03/29/2007 | | 21,844 | | | | | | | 21,844 | 21,844 | | | |
| 122964 | MINNEAPOLIS | MN | | 04/09/2007 | | 17,303 | | | | | | | 17,303 | 17,303 | | | |
| 122974 | PARAMOUNT | CA | | 04/14/2008 | | 84,897 | | | | | | | 84,897 | 84,897 | | | |
| 122981 | BRENTWOOD | NY | | 05/23/2007 | | 90,355 | | | | | | | 90,355 | 90,355 | | | |
| 122983 | NAPERVILLE | IL | | 06/13/2007 | | 65,768 | | (330) | | | (330) | | 65,438 | 65,438 | | | |
| 122984 | PORTLAND | OR | | 06/26/2007 | | 34,143 | | | | | | | 34,143 | 34,143 | | | |
| 122995 | VARIOUS | NY | | 07/12/2007 | | 39,057 | | | | | | | 39,057 | 39,057 | | | |
| 122996 | VARIOUS | NY | | 07/12/2007 | | 45,193 | | | | | | | 45,193 | 45,193 | | | |
| 123011 | EAST HANOVER | NJ | | 10/01/2007 | | 36,713 | | 78 | | | 78 | | 36,791 | 36,791 | | | |
| 123019 | SIMI VALLEY | CA | | 06/28/2007 | | 30,800 | | | | | | | 30,800 | 30,800 | | | |
| 123027 | MADISON | WI | | 08/08/2007 | | 55,049 | | | | | | | 55,049 | 55,049 | | | |
| 123029 | DARIEN | CT | | 06/29/2007 | | 26,184 | | | | | | | 26,184 | 26,184 | | | |
| 123031 | HAWTHORNE | CA | | 06/28/2007 | | 93,917 | | | | | | | 93,917 | 93,917 | | | |
| 123043 | BRANCHBURG | NJ | | 10/25/2007 | | 27,201 | | | | | | | 27,201 | 27,201 | | | |
| 123061 | NEW YORK | NY | | 09/10/2007 | | 74,917 | | | | | | | 74,917 | 74,917 | | | |
| 123065 | BALTIMORE | MD | | 09/25/2007 | | 84,305 | | | | | | | 84,305 | 84,305 | | | |
| 123067 | MATAWAN | NJ | | 09/27/2007 | | 25,612 | | | | | | | 25,612 | 25,612 | | | |
| 123070 | BIRMINGHAM | AL | | 10/02/2007 | | 84,702 | | | | | | | 84,702 | 84,702 | | | |
| 123072 | CHICAGO | IL | | 09/25/2007 | | 18,322,837 | | (26,256) | | | (26,256) | | 18,296,581 | 18,718,453 | | 421,872 | 421,872 |
| 123073 | PASADENA | CA | | 10/09/2007 | | 24,588,914 | | (16,202) | | | (16,202) | | 24,572,712 | 24,696,154 | | 123,442 | 123,442 |
| 123081 | RALEIGH | NC | | 11/06/2007 | | 53,662 | | | | | | | 53,662 | 53,662 | | | |
| 123084 | SHREWSBURY | NJ | | 09/26/2007 | | 225,864 | | (469) | | | (469) | | 225,395 | 225,395 | | | |
| 123089 | ANNAPOLIS | MD | | 12/26/2007 | | 29,103 | | | | | | | 29,103 | 29,103 | | | |
| 123090 | CAMBRIDGE | MA | | 10/18/2007 | | 25,931 | | | | | | | 25,931 | 25,931 | | | |
| 123094 | SAN YSIDRO | CA | | 10/24/2007 | | 179,204 | | | | | | | 179,204 | 179,204 | | | |
| 123097 | VALLEY VIEW | OH | | 01/22/2008 | | 43,184 | | | | | | | 43,184 | 43,184 | | | |
| 123115 | IRVINE | CA | | 12/20/2007 | | 129,942 | | | | | | | 129,942 | 129,942 | | | |
| 123117 | FRANKLIN TOWNSHIP | NJ | | 12/20/2007 | | 18,363 | | | | | | | 18,363 | 18,363 | | | |
| 123118 | MIRA LOMA | CA | | 12/12/2007 | | 26,891 | | | | | | | 26,891 | 26,891 | | | |
| 123125 | PHILADELPHIA | PA | | 12/17/2007 | | 24,784,069 | | | | | | | 24,784,069 | 27,846,697 | | 3,062,628 | 3,062,628 |
| 123126 | MEDFORD | MA | | 12/07/2007 | | 53,222 | | | | | | | 53,222 | 53,222 | | | |
| 123128 | LENEXA | KS | | 01/15/2008 | | 62,841 | | | | | | | 62,841 | 62,841 | | | |
| 123129 | SAN FRANCISCO | CA | | 12/10/2007 | | 59,225 | | | | | | | 59,225 | 59,225 | | | |
| 123130 | OGDEN | UT | | 03/13/2008 | | 103,949 | | | | | | | 103,949 | 103,949 | | | |
| 123136 | HOCKESSIN | DE | | 02/11/2008 | | 100,923 | | | | | | | 100,923 | 100,923 | | | |
| 123137 | RIVERSIDE | CA | | 01/10/2008 | | 14,459 | | | | | | | 14,459 | 14,459 | | | |
| 123139 | TAMPA | FL | | 01/15/2008 | | 91,990 | | | | | | | 91,990 | 91,990 | | | |
| 123140 | PACOINA | CA | | 01/24/2008 | | 14,238 | | | | | | | 14,238 | 14,238 | | | |
| 123141 | BRANCHBURG | NJ | | 02/05/2008 | | 58,137 | | | | | | | 58,137 | 58,137 | | | |
| 123143 | HOCKESSIN | DE | | 04/10/2008 | | 17,865 | | | | | | | 17,865 | 17,865 | | | |
| 123145 | BOSTON | MA | | 02/14/2008 | | 24,773,557 | | | | | | | 24,773,557 | 27,766,765 | | 2,993,208 | 2,993,208 |
| 123169 | ALEXANDRIA CITY | VA | | 03/31/2008 | | 51,501 | | | | | | | 51,501 | 51,501 | | | |
| 123171 | HOUSTON | TX | | 03/31/2008 | | 65,094 | | | | | | | 65,094 | 65,094 | | | |
| 123173 | WARMINSTER | PA | | 06/03/2008 | | 20,622 | | | | | | | 20,622 | 20,622 | | | |
| 123174 | BOUND BROOK | NJ | | 06/18/2008 | | 40,135 | | | | | | | 40,135 | 40,135 | | | |
| 123195 | MEDFORD | NY | | 12/11/2009 | | 71,711 | | | | | | | 71,711 | 71,711 | | | |
| 123216 | GOLETA | CA | | 07/29/2010 | | 33,578 | | | | | | | 33,578 | 33,578 | | | |
| 123224 | HARTSDALE | NY | | 07/28/2010 | | 45,503 | | | | | | | 45,503 | 45,503 | | | |
| 123229 | HAMPTON | VA | | 10/13/2010 | | 27,168 | | | | | | | 27,168 | 27,168 | | | |
| 123230 | SECAUCUS | NJ | | 10/07/2010 | | 34,257 | | | | | | | 34,257 | 34,257 | | | |
| 123234 | MACUNGIE | PA | | 10/26/2010 | | 16,337 | | | | | | | 16,337 | 16,337 | | | |
| 123236 | PORTLAND | OR | | 09/15/2010 | | 130,346 | | 17 | | | 17 | | 130,362 | 130,362 | | | |
| 123237 | SEATTLE | WA | | 09/15/2010 | | 164,719 | | 26 | | | 26 | | 164,745 | 164,745 | | | |
| 123240 | PLANO | TX | | 09/22/2010 | | 69,728 | | | | | | | 69,728 | 69,728 | | | |
| 123242 | RICHMOND HEIGHTS | MO | | 11/23/2010 | | 69,525 | | | | | | | 69,525 | 69,525 | | | |
| 123248 | WINSTON SALEM | NC | | 12/15/2010 | | 96,287 | | | | | | | 96,287 | 96,287 | | | |
| 123249 | DES PLAINES | IL | | 02/24/2011 | | 119,542 | | | | | | | 119,542 | 119,542 | | | |
| 123255 | LOS ANGELES | CA | | 10/03/2011 | | 146,541 | | | | | | | 146,541 | 146,541 | | | |
| 123257 | AUSTIN | TX | | 06/01/2011 | | 49,296 | | | | | | | 49,296 | 49,296 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 123258 | SAN ANTONIO | TX | | 06/20/2011 | | 60,474 | | | | | | | 60,474 | 60,474 | | | |
| 123259 | PITTSBURGH | PA | | 04/01/2011 | | 78,497 | | 61 | | | 61 | | 78,558 | 78,558 | | | |
| 123261 | GLENVIEW | IL | | 05/19/2011 | | 28,033 | | | | | | | 28,033 | 28,033 | | | |
| 123262 | WYCKOFF | NJ | | 05/25/2011 | | 177,043 | | | | | | | 177,043 | 177,043 | | | |
| 123267 | MACON | GA | | 05/04/2011 | | 16,023 | | | | | | | 16,023 | 16,023 | | | |
| 123268 | KATY | TX | | 06/28/2011 | | 66,226 | | | | | | | 66,226 | 66,226 | | | |
| 123271 | RANCHO CORDOVA | CA | | 05/31/2011 | | 182,186 | | (79) | | | (79) | | 182,107 | 182,107 | | | |
| 123275 | BAKERSFIELD | CA | | 05/31/2011 | | 342,374 | | (138) | | | (138) | | 342,236 | 342,236 | | | |
| 123278 | ALISO VIEJO | CA | | 05/31/2011 | | 191,599 | | (73) | | | (73) | | 191,526 | 191,526 | | | |
| 123280 | DANA POINT | CA | | 07/22/2011 | | 36,359 | | | | | | | 36,359 | 36,359 | | | |
| 123281 | WESTERVILLE | OH | | 05/02/2011 | | 75,400 | | | | | | | 75,400 | 75,400 | | | |
| 123286 | SPRING HILL | FL | | 09/14/2011 | | 27,901 | | | | | | | 27,901 | 27,901 | | | |
| 123288 | LOS ANGELES | CA | | 06/13/2011 | | 55,018 | | | | | | | 55,018 | 55,018 | | | |
| 123289 | AURORA | IL | | 08/10/2011 | | 59,212 | | | | | | | 59,212 | 59,212 | | | |
| 123290 | OAK BROOK | IL | | 06/30/2011 | | 143,486 | | (38) | | | (38) | | 143,448 | 143,448 | | | |
| 123294 | WOODBURY | NY | | 07/01/2011 | | 25,800 | | | | | | | 25,800 | 25,800 | | | |
| 123298 | DEVON | PA | | 06/29/2011 | | 48,238 | | 4 | | | 4 | | 48,242 | 48,242 | | | |
| 123301 | CHICAGO | IL | | 09/01/2011 | | 36,242 | | | | | | | 36,242 | 36,242 | | | |
| 123302 | ST. LOUIS | MO | | 06/30/2011 | | 28,754 | | | | | | | 28,754 | 28,754 | | | |
| 123303 | PHOENIX | AZ | | 06/30/2011 | | 5,358 | | | | | | | 5,358 | 5,358 | | | |
| 123304 | PHILADELPHIA | PA | | 06/30/2011 | | 59,421 | | | | | | | 59,421 | 59,421 | | | |
| 123305 | MINNEAPOLIS | MN | | 06/30/2011 | | 18,053 | | | | | | | 18,053 | 18,053 | | | |
| 123306 | HOUSTON | TX | | 06/30/2011 | | 4,211 | | | | | | | 4,211 | 4,211 | | | |
| 123307 | CHELSEA | MA | | 06/30/2011 | | 38,181 | | | | | | | 38,181 | 38,181 | | | |
| 123308 | BALTIMORE | MD | | 06/30/2011 | | 16,602 | | | | | | | 16,602 | 16,602 | | | |
| 123309 | ATLANTA | GA | | 06/30/2011 | | 24,570 | | | | | | | 24,570 | 24,570 | | | |
| 123310 | WASHINGTON | DC | | 06/30/2011 | | 9,359 | | | | | | | 9,359 | 9,359 | | | |
| 123312 | DEERFIELD | IL | | 12/01/2011 | | 147,194 | | | | | | | 147,194 | 147,194 | | | |
| 123314 | SARASOTA | FL | | 08/08/2011 | | 29,883 | | | | | | | 29,883 | 29,883 | | | |
| 123318 | INDIANAPOLIS | IN | | 07/13/2011 | | 47,865 | | | | | | | 47,865 | 47,865 | | | |
| 123324 | SEATTLE | WA | | 09/29/2011 | | 90,330 | | | | | | | 90,330 | 90,330 | | | |
| 123328 | ST. LOUIS | MO | | 10/11/2011 | | 87,275 | | | | | | | 87,275 | 87,275 | | | |
| 123331 | ALPHARETTA | GA | | 07/29/2011 | | 55,321 | | | | | | | 55,321 | 55,321 | | | |
| 123337 | BOSTON | MA | | 11/30/2011 | | 17,029 | | | | | | | 17,029 | 17,029 | | | |
| 123340 | BOSTON | MA | | 11/30/2011 | | 16,680 | | | | | | | 16,680 | 16,680 | | | |
| 123342 | BOSTON | MA | | 11/30/2011 | | 16,680 | | | | | | | 16,680 | 16,680 | | | |
| 123347 | LAKEWOOD | CA | | 12/13/2011 | | 25,363 | | | | | | | 25,363 | 25,363 | | | |
| 123348 | OREGON CITY | OR | | 12/15/2011 | | 80,713 | | | | | | | 80,713 | 80,713 | | | |
| 123353 | DENVER | CO | | 12/19/2011 | | 10,533 | | | | | | | 10,533 | 10,533 | | | |
| 123355 | PHOENIX | AZ | | 12/19/2011 | | 227,207 | | | | | | | 227,207 | 227,207 | | | |
| 123356 | AURORA | CO | | 12/19/2011 | | 29,365 | | | | | | | 29,365 | 29,365 | | | |
| 123358 | MAINVILLE | OH | | 11/30/2011 | | 37,512 | | | | | | | 37,512 | 37,512 | | | |
| 123366 | COLUMBUS | OH | | 03/28/2012 | | 77,539 | | | | | | | 77,539 | 77,539 | | | |
| 123369 | NEW YORK | NY | | 01/11/2012 | | 106,414 | | (36) | | | (36) | | 106,378 | 106,378 | | | |
| 123374 | ALEXANDRIA | VA | | 03/07/2012 | | 228,527 | | | | | | | 228,527 | 228,527 | | | |
| 123375 | DENVER | CO | | 02/21/2012 | | 84,570 | | | | | | | 84,570 | 84,570 | | | |
| 123376 | HOUSTON | TX | | 05/15/2012 | | 100,336 | | | | | | | 100,336 | 100,336 | | | |
| 123379 | NEWARK | NJ | | 01/20/2012 | | 88,801 | | | | | | | 88,801 | 88,801 | | | |
| 123380 | PLANT CITY | FL | | 12/16/2011 | | 106,468 | | | | | | | 106,468 | 106,468 | | | |
| 123382 | PASADENA | CA | | 04/16/2012 | | 27,179 | | 337 | | | 337 | | 27,515 | 27,515 | | | |
| 123387 | JESSUP | MD | | 05/21/2012 | | 41,516 | | | | | | | 41,516 | 41,516 | | | |
| 123390 | NEWTOWN SQUARE | PA | | 05/01/2012 | | 14,316,939 | | (3,276) | | | (3,276) | | 14,313,663 | 14,864,390 | | 550,727 | 550,727 |
| 123391 | NEWTOWN SQUARE | PA | | 05/01/2012 | | 4,851,530 | | 504 | | | 504 | | 4,852,034 | 5,081,843 | | 229,808 | 229,808 |
| 123392 | NEWTOWN SQUARE | PA | | 05/01/2012 | | 4,217,700 | | 233 | | | 233 | | 4,217,933 | 4,458,975 | | 241,042 | 241,042 |
| 123393 | NEWTOWN SQUARE | PA | | 05/01/2012 | | 1,641,925 | | | | | | | 1,641,925 | 1,715,122 | | 73,197 | 73,197 |
| 123396 | SANTA FE SPRINGS | CA | | 06/29/2012 | | 43,209 | | | | | | | 43,209 | 43,209 | | | |
| 123397 | OAKLAND | CA | | 08/08/2012 | | 205,853 | | | | | | | 205,853 | 205,853 | | | |
| 123398 | UNIVERSITY CITY | MO | | 06/27/2012 | | 35,264 | | 1,935 | | | 1,935 | | 37,199 | 37,199 | | | |
| 123400 | DENVER | CO | | 07/26/2012 | | 21,288 | | | | | | | 21,288 | 21,288 | | | |
| 123401 | MADISON | WI | | 07/10/2012 | | 52,806 | | | | | | | 52,806 | 52,806 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 123402 | COSTA MESA | CA | | 07/16/2012 | | 332,693 | | | | | | | 332,693 | 332,693 | | | |
| 123404 | SAN DIEGO | CA | | 09/04/2012 | | 36,351 | | | | | | | 36,351 | 36,351 | | | |
| 123405 | SAN DIEGO | CA | | 09/04/2012 | | 70,467 | | | | | | | 70,467 | 70,467 | | | |
| 123406 | NORTH HOLLYWOOD | CA | | 09/04/2012 | | 9,174 | | | | | | | 9,174 | 9,174 | | | |
| 123407 | LINTHICUM | MD | | 08/28/2012 | | 65,677 | | | | | | | 65,677 | 65,677 | | | |
| 123416 | LODI | NJ | | 02/13/2013 | | 158,380 | | | | | | | 158,380 | 158,380 | | | |
| 123418 | STERLING HEIGHTS | MI | | 10/16/2012 | | 45,682 | | (38) | | | (38) | | 45,645 | 45,645 | | | |
| 123419 | ANNAPOLIS | MD | | 12/18/2012 | | 29,710 | | | | | | | 29,710 | 29,710 | | | |
| 123426 | ROCKY POINT | NY | | 01/25/2013 | | 56,521 | | | | | | | 56,521 | 56,521 | | | |
| 123427 | GEORGETOWN | TX | | 07/30/2013 | | 77,867 | | | | | | | 77,867 | 77,867 | | | |
| 123429 | CHICAGO | IL | | 11/29/2012 | | 92,164 | | (63) | | | (63) | | 92,101 | 92,101 | | | |
| 123437 | LAS VEGAS | NV | | 02/14/2013 | | 12,618 | | | | | | | 12,618 | 12,618 | | | |
| 123438 | TEMPE | AZ | | 02/14/2013 | | 16,891 | | | | | | | 16,891 | 16,891 | | | |
| 123440 | PORTLAND | OR | | 03/25/2013 | | 23,596 | | | | | | | 23,596 | 23,596 | | | |
| 123441 | IRVINE | CA | | 03/28/2013 | | 97,147 | | (23) | | | (23) | | 97,124 | 97,124 | | | |
| 123442 | ALISO VIEJO | CA | | 04/30/2013 | | 91,073 | | | | | | | 91,073 | 91,073 | | | |
| 123443 | SEATTLE | WA | | 03/25/2013 | | 38,997 | | | | | | | 38,997 | 38,997 | | | |
| 123445 | MOORESVILLE | NC | | 04/09/2013 | | 44,033 | | | | | | | 44,033 | 44,033 | | | |
| 123446 | BOULDER | CO | | 06/20/2013 | | 57,406 | | | | | | | 57,406 | 57,406 | | | |
| 123448 | CHANTILLY | VA | | 05/13/2013 | | 57,714 | | | | | | | 57,714 | 57,714 | | | |
| 123451 | PLEASANTON | CA | | 04/18/2013 | | 70,383 | | | | | | | 70,383 | 70,383 | | | |
| 123452 | HOUSTON | TX | | 06/13/2013 | | 49,770 | | | | | | | 49,770 | 49,770 | | | |
| 123458 | LOS ANGELES | CA | | 05/23/2013 | | 34,745 | | (7) | | | (7) | | 34,738 | 34,738 | | | |
| 123459 | MARLTON | NJ | | 06/13/2013 | | 105,293 | | | | | | | 105,293 | 105,293 | | | |
| 123460 | SANTA CLARA | CA | | 06/12/2013 | | 323,154 | | (366) | | | (366) | | 322,788 | 322,788 | | | |
| 123463 | SAN DIEGO | CA | | 06/24/2013 | | 51,400 | | (55) | | | (55) | | 51,345 | 51,345 | | | |
| 123465 | PHOENIXVILLE | PA | | 07/09/2013 | | 43,733 | | (24) | | | (24) | | 43,709 | 43,709 | | | |
| 123469 | LANCASTER | NY | | 08/15/2013 | | 86,660 | | | | | | | 86,660 | 86,660 | | | |
| 123472 | CHICAGO | IL | | 08/13/2013 | | 197,960 | | | | | | | 197,960 | 197,960 | | | |
| 123474 | LAS VEGAS | NV | | 07/10/2013 | | 76,861 | | | | | | | 76,861 | 76,861 | | | |
| 123476 | ODENTON | MD | | 07/25/2013 | | 54,878 | | | | | | | 54,878 | 54,878 | | | |
| 123478 | HONOLULU | HI | | 01/30/2014 | | 4,870 | | | | | | | 4,870 | 4,870 | | | |
| 123479 | CHICAGO | IL | | 09/26/2013 | | 5,688,679 | | 303 | | | 303 | | 5,688,982 | 6,119,385 | | 430,403 | 430,403 |
| 123480 | FULTON | MD | | 10/30/2013 | | 74,510 | | | | | | | 74,510 | 74,510 | | | |
| 123481 | FULTON | MD | | 10/30/2013 | | 63,991 | | | | | | | 63,991 | 63,991 | | | |
| 123483 | LOS ANGELES | CA | | 10/29/2013 | | 86,956 | | | | | | | 86,956 | 86,956 | | | |
| 123484 | CHARLOTTE | NC | | 10/01/2013 | | 122,914 | | | | | | | 122,914 | 122,914 | | | |
| 123485 | EATONTOWN | NJ | | 10/29/2013 | | 429,807 | | (186) | | | (186) | | 429,621 | 429,621 | | | |
| 123490 | SAN FRANCISCO | CA | | 05/01/2014 | | 21,348 | | | | | | | 21,348 | 21,348 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 163,883,274 | | (79,536) | | | (79,536) | | 163,803,738 | 172,768,477 | | 8,964,739 | 8,964,739 |
| 111001 | SAN DIEGO | CA | | 04/22/1999 | 04/01/2014 | 45,768 | | | | | | | 45,768 | 45,967 | | 200 | 200 |
| 121361 | BUTLER | PA | | 09/30/1994 | 04/01/2014 | 121,560 | | | | | | | 121,560 | 124,242 | | 2,683 | 2,683 |
| 121489 | LOS ANGELES | CA | | 07/18/1996 | 04/01/2014 | 557,297 | | | | | | | 557,297 | 601,017 | | 43,720 | 43,720 |
| 121493 | PHOENIX | AZ | | 08/07/1996 | 04/01/2014 | 442,157 | | | | | | | 442,157 | 476,094 | | 33,937 | 33,937 |
| 121557 | HAUPPAUGE | NY | | 09/30/1997 | 04/01/2014 | 677,283 | | | | | | | 677,283 | 752,169 | | 74,886 | 74,886 |
| 121594 | O'HARA TOWNSHIP | PA | | 01/27/1998 | 04/01/2014 | 1,606,054 | | | | | | | 1,606,054 | 1,772,389 | | 166,335 | 166,335 |
| 121599 | YORK | SC | | 06/03/1998 | 04/01/2014 | 1,132,227 | | | | | | | 1,132,227 | 1,254,056 | | 121,830 | 121,830 |
| 121623 | SEATTLE | WA | | 05/29/1998 | 04/01/2014 | 568,680 | | | | | | | 568,680 | 629,017 | | 60,338 | 60,338 |
| 121652 | LOMBARD | IL | | 10/14/1998 | 04/01/2014 | 1,277,497 | | | | | | | 1,277,497 | 1,410,401 | | 132,905 | 132,905 |
| 121658 | RANCHO CUCAMONGA | CA | | 12/29/1998 | 04/01/2014 | 2,693,721 | | | | | | | 2,693,721 | 3,097,484 | | 403,763 | 403,763 |
| 121659 | IRWINDALE | CA | | 09/15/1998 | 04/01/2014 | 2,356,989 | | | | | | | 2,356,989 | 2,695,653 | | 338,664 | 338,664 |
| 121665 | FT. COLLINS | CO | | 08/27/1998 | 04/01/2014 | 589,020 | | | | | | | 589,020 | 647,212 | | 58,193 | 58,193 |
| 121697 | ALEXANDRIA | VA | | 03/30/1999 | 04/01/2014 | 3,196,959 | | | | | | | 3,196,959 | 3,579,592 | | 382,633 | 382,633 |
| 121709 | PITTSBURGH | PA | | 04/01/1999 | 04/01/2014 | 159,468 | | | | | | | 159,468 | 159,461 | | (7) | (7) |
| 121715 | CHARLOTTE | NC | | 04/15/1999 | 04/01/2014 | 769,380 | | | | | | | 769,380 | 862,319 | | 92,940 | 92,940 |
| 121734 | PITTSBURGH | PA | | 06/30/1999 | 04/01/2014 | 2,693,528 | | | | | | | 2,693,528 | 3,030,210 | | 336,682 | 336,682 |
| 121753 | RANCHO CORDOVA | CA | | 09/03/1999 | 04/01/2014 | 287,516 | | | | | | | 287,516 | 292,610 | | 5,094 | 5,094 |
| 121754 | RANCHO CORDOVA | CA | | 09/02/1999 | 04/01/2014 | 213,175 | | | | | | | 213,175 | 216,952 | | 3,777 | 3,777 |
| 121755 | NEWARK | NJ | | 09/30/1999 | 04/01/2014 | 3,933,440 | | | | | | | 3,933,440 | 4,600,577 | | 667,137 | 667,137 |
| 121765 | LOS ANGELES | CA | | 11/10/1999 | 04/01/2014 | 693,484 | | | | | | | 693,484 | 827,732 | | 134,248 | 134,248 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 121766 | CARSON | CA | | 11/10/1999 | 04/01/2014 | 1,006,400 | | | | | | | 1,006,400 | 1,201,224 | | 194,824 | 194,824 |
| 121785 | ALPHARETTA | GA | | 12/22/1999 | 04/01/2014 | 1,539,969 | | | | | | | 1,539,969 | 1,781,353 | | 241,384 | 241,384 |
| 121825 | SAN DIEGO | CA | | 03/27/2000 | 04/01/2014 | 697,461 | | | | | | | 697,461 | 722,582 | | 25,121 | 25,121 |
| 121843 | FAIRFAX | VA | | 05/31/2000 | 04/01/2014 | 8,451,187 | | | | | | | 8,451,187 | 9,074,206 | | 623,020 | 623,020 |
| 121898 | COLUMBIA | SC | | 10/31/2000 | 04/01/2014 | 2,194,733 | | | | | | | 2,194,733 | 2,573,944 | | 379,211 | 379,211 |
| 121900 | PORT ORCHARD | WA | | 10/04/2000 | 04/01/2014 | 2,835,401 | | | | | | | 2,835,401 | 3,343,699 | | 508,298 | 508,298 |
| 121946 | BAINBRIDGE ISLAND | WA | | 03/14/2001 | 04/01/2014 | 5,854,843 | | | | | | | 5,854,843 | 6,830,514 | | 975,671 | 975,671 |
| 121959 | WARREN | OH | | 05/04/2001 | 04/01/2014 | 1,097,171 | | | | | | | 1,097,171 | 1,272,493 | | 175,322 | 175,322 |
| 121977 | IRVING | TX | | 03/16/2001 | 04/01/2014 | 1,297,231 | | | | | | | 1,297,231 | 1,472,198 | | 174,967 | 174,967 |
| 121987 | DES MOINES | IA | | 05/23/2001 | 04/01/2014 | 1,493,796 | | | | | | | 1,493,796 | 1,719,929 | | 226,132 | 226,132 |
| 122019 | GARDENDALE | AL | | 12/11/2001 | 04/01/2014 | 1,679,357 | | | | | | | 1,679,357 | 1,965,575 | | 286,218 | 286,218 |
| 122077 | NASHVILLE | TN | | 09/04/2001 | 04/01/2014 | 2,275,665 | | | | | | | 2,275,665 | 2,531,946 | | 256,281 | 256,281 |
| 122090 | ROSCOE | IL | | 11/16/2001 | 04/01/2014 | 1,316,173 | | | | | | | 1,316,173 | 1,527,130 | | 210,957 | 210,957 |
| 122091 | APPLETON | WI | | 11/20/2001 | 04/01/2014 | 1,639,067 | | | | | | | 1,639,067 | 1,891,565 | | 252,498 | 252,498 |
| 122092 | BELOIT | WI | | 11/16/2001 | 04/01/2014 | 1,641,653 | | | | | | | 1,641,653 | 1,894,549 | | 252,897 | 252,897 |
| 122093 | GREEN BAY | WI | | 11/16/2001 | 04/01/2014 | 1,589,946 | | | | | | | 1,589,946 | 1,834,877 | | 244,931 | 244,931 |
| 122106 | FOUNTAIN VALLEY | CA | | 12/21/2001 | 04/01/2014 | 8,081,264 | | | | | | | 8,081,264 | 9,082,861 | | 1,001,597 | 1,001,597 |
| 122112 | SHAKOPEE | MN | | 12/20/2001 | 04/01/2014 | 1,694,717 | | | | | | | 1,694,717 | 1,953,020 | | 258,303 | 258,303 |
| 122113 | SHEBOYGAN | WI | | 12/20/2001 | 04/01/2014 | 1,724,996 | | | | | | | 1,724,996 | 2,007,047 | | 282,052 | 282,052 |
| 122394 | CHEEKTOWAGA | NY | | 03/18/2004 | 04/01/2014 | 2,068,358 | | | | | | | 2,068,358 | 2,135,194 | | 66,837 | 66,837 |
| 122415 | MENTOR | OH | | 05/11/2004 | 04/01/2014 | 8,987,323 | | | | | | | 8,987,323 | 9,011,736 | | 24,413 | 24,413 |
| 122430 | FREEHOLD | NJ | | 09/21/2004 | 04/01/2014 | 4,149,646 | | | | | | | 4,149,646 | 4,544,958 | | 395,312 | 395,312 |
| 122451 | MURRIETA | CA | | 06/28/2004 | 04/01/2014 | 6,274,321 | | | | | | | 6,274,321 | 6,815,535 | | 541,213 | 541,213 |
| 122456 | OCEAN | NJ | | 12/21/2004 | 04/01/2014 | 10,665,016 | | | | | | | 10,665,016 | 11,594,008 | | 928,992 | 928,992 |
| 122458 | SEA GIRT | NJ | | 06/24/2004 | 04/01/2014 | 11,371,325 | | | | | | | 11,371,325 | 11,529,459 | | 158,133 | 158,133 |
| 122554 | ROCKVILLE | MD | | 02/18/2005 | 04/01/2014 | 5,652,947 | | | | | | | 5,652,947 | 6,545,408 | | 892,460 | 892,460 |
| 122555 | ROCKVILLE | MD | | 02/18/2005 | 04/01/2014 | 6,332,996 | | | | | | | 6,332,996 | 7,082,355 | | 749,360 | 749,360 |
| 122556 | CHICAGO | IL | | 01/21/2005 | 04/01/2014 | 6,045,325 | | | | | | | 6,045,325 | 6,014,942 | | (30,383) | (30,383) |
| 122575 | DENVER | CO | | 02/22/2005 | 04/01/2014 | 7,490,265 | | | | | | | 7,490,265 | 7,868,029 | | 377,764 | 377,764 |
| 122615 | COSTA MESA | CA | | 05/31/2005 | 04/01/2014 | 5,337,136 | | | | | | | 5,337,136 | 5,377,334 | | 40,198 | 40,198 |
| 122632 | CHULA VISTA | CA | | 07/25/2005 | 04/01/2014 | 6,304,870 | | | | | | | 6,304,870 | 6,584,153 | | 279,283 | 279,283 |
| 122640 | FREEHOLD | NJ | | 07/25/2005 | 04/01/2014 | 6,582,154 | | | | | | | 6,582,154 | 7,157,859 | | 575,705 | 575,705 |
| 122659 | WEST HENRIETTA | NY | | 03/07/2006 | 04/01/2014 | 7,252,475 | | | | | | | 7,252,475 | 7,718,458 | | 465,984 | 465,984 |
| 122666 | HOUSTON | TX | | 11/30/2006 | 04/01/2014 | 6,361,372 | | | | | | | 6,361,372 | 6,272,645 | | (88,728) | (88,728) |
| 122675 | LOUISVILLE | KY | | 05/24/2006 | 04/01/2014 | 8,105,857 | | | | | | | 8,105,857 | 8,894,200 | | 788,344 | 788,344 |
| 122679 | OAK BROOK | IL | | 02/23/2006 | 04/01/2014 | 8,000,000 | | | | | | | 8,000,000 | 8,503,189 | | 503,189 | 503,189 |
| 122680 | LAKEVILLE | MN | | 11/15/2005 | 04/01/2014 | 13,583,318 | | | | | | | 13,583,318 | 14,407,915 | | 824,597 | 824,597 |
| 122684 | BLUE SPRINGS | MO | | 10/14/2005 | 04/01/2014 | 9,379,020 | | | | | | | 9,379,020 | 9,954,898 | | 575,878 | 575,878 |
| 122687 | MELVILLE | NY | | 11/30/2005 | 04/01/2014 | 9,425,231 | | | | | | | 9,425,231 | 9,858,391 | | 433,160 | 433,160 |
| 122697 | ST. LOUIS | MO | | 12/08/2005 | 04/01/2014 | 4,930,544 | | | | | | | 4,930,544 | 5,182,338 | | 251,794 | 251,794 |
| 122722 | SALT LAKE CITY | UT | | 03/23/2006 | 04/01/2014 | 25,633,672 | | | | | | | 25,633,672 | 28,188,560 | | 2,554,887 | 2,554,887 |
| 122765 | MORENO VALLEY | CA | | 05/04/2006 | 04/01/2014 | 10,671,356 | | | | | | | 10,671,356 | 11,484,291 | | 812,935 | 812,935 |
| 122766 | NORCROSS | GA | | 02/14/2006 | 04/01/2014 | 11,541,528 | | | | | | | 11,541,528 | 11,582,919 | | 41,390 | 41,390 |
| 122779 | MIDDLETOWN | NJ | | 11/29/2006 | 04/01/2014 | 1,466,311 | | | | | | | 1,466,311 | 1,609,088 | | 142,777 | 142,777 |
| 122784 | TULSA | OK | | 02/23/2006 | 04/01/2014 | 10,800,000 | | | | | | | 10,800,000 | 11,480,408 | | 680,408 | 680,408 |
| 122791 | FREEHOLD | NJ | | 05/01/2006 | 04/01/2014 | 4,406,874 | | | | | | | 4,406,874 | 4,908,785 | | 501,912 | 501,912 |
| 122828 | ELK GROVE VILLAGE | IL | | 06/26/2006 | 04/01/2014 | 12,154,160 | | | | | | | 12,154,160 | 13,355,730 | | 1,201,570 | 1,201,570 |
| 122836 | GOSHEN | NY | | 08/29/2006 | 04/01/2014 | 6,522,712 | | | | | | | 6,522,712 | 7,109,456 | | 586,744 | 586,744 |
| 122850 | SCOTTS VALLEY | CA | | 11/29/2006 | 04/01/2014 | 3,384,349 | | | | | | | 3,384,349 | 3,708,958 | | 324,609 | 324,609 |
| 122857 | SAN JOSE | CA | | 09/27/2006 | 04/01/2014 | 5,173,467 | | | | | | | 5,173,467 | 5,691,670 | | 518,203 | 518,203 |
| 122873 | SAN JOSE | CA | | 09/27/2006 | 04/01/2014 | 1,799,466 | | | | | | | 1,799,466 | 1,979,710 | | 180,244 | 180,244 |
| 122878 | BRAINTREE | MA | | 11/20/2006 | 04/01/2014 | 1,681,279 | | | | | | | 1,681,279 | 1,852,667 | | 171,388 | 171,388 |
| 122879 | BRAINTREE | MA | | 11/20/2006 | 04/01/2014 | 2,300,921 | | | | | | | 2,300,921 | 2,535,475 | | 234,553 | 234,553 |
| 122880 | BRAINTREE | MA | | 11/20/2006 | 04/01/2014 | 3,972,001 | | | | | | | 3,972,001 | 4,376,902 | | 404,901 | 404,901 |
| 122881 | BRAINTREE | MA | | 11/20/2006 | 04/01/2014 | 2,339,171 | | | | | | | 2,339,171 | 2,577,623 | | 238,452 | 238,452 |
| 122882 | BRAINTREE | MA | | 11/20/2006 | 04/01/2014 | 1,606,480 | | | | | | | 1,606,480 | 1,770,243 | | 163,763 | 163,763 |
| 122891 | SPRING VALLEY | CA | | 12/28/2006 | 04/01/2014 | 12,585,767 | | | | | | | 12,585,767 | 13,680,718 | | 1,094,951 | 1,094,951 |
| 122896 | HONOLULU | HI | | 01/25/2007 | 04/01/2014 | 8,282,051 | | | | | | | 8,282,051 | 9,223,731 | | 941,680 | 941,680 |
| 122906 | SAN JOSE | CA | | 02/20/2007 | 04/01/2014 | 5,641,043 | | | | | | | 5,641,043 | 6,155,768 | | 514,725 | 514,725 |
| 122914 | SPARKS | NV | | 12/19/2006 | 04/01/2014 | 11,398,612 | | | | | | | 11,398,612 | 12,068,620 | | 670,008 | 670,008 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 122925 | SAN DIEGO | CA | | 02/16/2007 | 04/01/2014 | 8,929,924 | | | | | | | 8,929,924 | 9,794,681 | | 864,757 | 864,757 |
| 122929 | HIGHLANDS RANCH | CO | | 02/16/2007 | 04/01/2014 | 7,916,002 | | | | | | | 7,916,002 | 8,296,555 | | 380,553 | 380,553 |
| 122943 | SAN DIEGO | CA | | 05/15/2007 | 04/01/2014 | 24,210,240 | | | | | | | 24,210,240 | 17,673,475 | | (6,536,765) | (6,536,765) |
| 122944 | SAN DIEGO | CA | | 03/15/2007 | 04/01/2014 | 5,123,444 | | | | | | | 5,123,444 | 3,432,708 | | (1,690,737) | (1,690,737) |
| 122946 | BRAINTREE | MA | | 05/01/2007 | 04/01/2014 | 6,832,991 | | | | | | | 6,832,991 | 7,558,579 | | 725,588 | 725,588 |
| 122947 | HOUSTON | TX | | 03/30/2007 | 04/01/2014 | 8,720,818 | | | | | | | 8,720,818 | 9,850,678 | | 1,129,860 | 1,129,860 |
| 122952 | PORTLAND | ME | | 03/06/2007 | 04/01/2014 | 4,126,505 | | | | | | | 4,126,505 | 4,531,891 | | 405,385 | 405,385 |
| 122953 | MURRIETA | CA | | 04/26/2007 | 04/01/2014 | 2,596,968 | | | | | | | 2,596,968 | 2,900,925 | | 303,958 | 303,958 |
| 122954 | CERRITOS | CA | | 04/26/2007 | 04/01/2014 | 3,421,881 | | | | | | | 3,421,881 | 3,825,602 | | 403,720 | 403,720 |
| 122956 | WINSTON-SALEM | NC | | 04/13/2007 | 04/01/2014 | 3,806,899 | | | | | | | 3,806,899 | 3,717,870 | | (89,029) | (89,029) |
| 122970 | BRENTWOOD | NY | | 05/23/2007 | 04/01/2014 | 3,083,209 | | | | | | | 3,083,209 | 3,251,662 | | 168,453 | 168,453 |
| 122972 | SAN DIEGO | CA | | 05/21/2007 | 04/01/2014 | 5,129,822 | | | | | | | 5,129,822 | 5,585,263 | | 455,441 | 455,441 |
| 122975 | HAWAIIAN GARDENS | CA | | 05/30/2007 | 04/01/2014 | 2,962,005 | | | | | | | 2,962,005 | 3,232,316 | | 270,312 | 270,312 |
| 122978 | CLEVELAND | OH | | 05/01/2007 | 04/01/2014 | 4,206,316 | | | | | | | 4,206,316 | 4,694,413 | | 488,097 | 488,097 |
| 122979 | PENSACOLA | FL | | 06/27/2007 | 04/01/2014 | 8,954,989 | | | | | | | 8,954,989 | 9,784,392 | | 829,403 | 829,403 |
| 122993 | VARIOUS | NY | | 07/12/2007 | 04/01/2014 | 12,817,564 | | | | | | | 12,817,564 | 13,461,007 | | 643,443 | 643,443 |
| 122994 | VARIOUS | NY | | 07/12/2007 | 04/01/2014 | 10,470,557 | | | | | | | 10,470,557 | 11,475,281 | | 1,004,724 | 1,004,724 |
| 122998 | SAN DIEGO | CA | | 05/15/2007 | 04/01/2014 | 2,700,670 | | | | | | | 2,700,670 | 1,998,496 | | (702,174) | (702,174) |
| 123005 | CHARLOTTE | NC | | 07/02/2007 | 04/01/2014 | 14,753,852 | | | | | | | 14,753,852 | 16,722,098 | | 1,968,246 | 1,968,246 |
| 123008 | NASHVILLE | TN | | 04/01/2008 | 04/01/2014 | 3,503,401 | | | | | | | 3,503,401 | 3,899,602 | | 396,201 | 396,201 |
| 123010 | THORNWOOD | NY | | 08/27/2007 | 04/01/2014 | 22,257,279 | | | | | | | 22,257,279 | 23,159,874 | | 902,594 | 902,594 |
| 123012 | DENVER | CO | | 07/31/2007 | 04/01/2014 | 8,439,153 | | | | | | | 8,439,153 | 9,318,688 | | 879,536 | 879,536 |
| 123018 | SAN DIEGO | CA | | 08/08/2007 | 04/01/2014 | 3,967,289 | | | | | | | 3,967,289 | 4,379,640 | | 412,351 | 412,351 |
| 123021 | CARLSTADT | NJ | | 06/28/2007 | 04/01/2014 | 28,343,387 | | | | | | | 28,343,387 | 31,812,099 | | 3,468,711 | 3,468,711 |
| 123044 | WHITSETT | NC | | 08/27/2007 | 04/01/2014 | 7,091,662 | | | | | | | 7,091,662 | 6,882,443 | | (209,219) | (209,219) |
| 123054 | BLAINE | MN | | 12/21/2007 | 04/01/2014 | 3,808,964 | | | | | | | 3,808,964 | 4,255,429 | | 446,465 | 446,465 |
| 123064 | AURORA | OH | | 08/23/2007 | 04/01/2014 | 3,187,073 | | | | | | | 3,187,073 | 3,187,073 | | | |
| 123066 | WEYMOUTH | MA | | 09/24/2007 | 04/01/2014 | 16,103,637 | | | | | | | 16,103,637 | 18,009,492 | | 1,905,855 | 1,905,855 |
| 123074 | CITY OF INDUSTRY | CA | | 09/12/2007 | 04/01/2014 | 26,552,643 | | | | | | | 26,552,643 | 27,919,860 | | 1,367,217 | 1,367,217 |
| 123076 | GREENWICH | CT | | 10/11/2007 | 04/01/2014 | 9,771,706 | | | | | | | 9,771,706 | 10,947,459 | | 1,175,753 | 1,175,753 |
| 123098 | RENO | NV | | 10/12/2007 | 04/01/2014 | 3,550,000 | | | | | | | 3,550,000 | 3,988,796 | | 438,796 | 438,796 |
| 123103 | HIALEAH | FL | | 10/12/2007 | 04/01/2014 | 11,125,000 | | | | | | | 11,125,000 | 12,415,128 | | 1,290,128 | 1,290,128 |
| 123104 | SANDY | UT | | 11/20/2007 | 04/01/2014 | 12,206,822 | | | | | | | 12,206,822 | 13,672,011 | | 1,465,188 | 1,465,188 |
| 123107 | SAN ANTONIO | TX | | 10/18/2007 | 04/01/2014 | 16,450,225 | | | | | | | 16,450,225 | 18,241,176 | | 1,790,950 | 1,790,950 |
| 123108 | EVERETT | WA | | 12/03/2007 | 04/01/2014 | 3,714,797 | | | | | | | 3,714,797 | 4,104,538 | | 389,740 | 389,740 |
| 123121 | NEW BRAUNFELS | TX | | 12/21/2007 | 04/01/2014 | 12,336,465 | | | | | | | 12,336,465 | 14,109,217 | | 1,772,753 | 1,772,753 |
| 123122 | NEW BRAUNFELS | TX | | 12/21/2007 | 04/01/2014 | 11,845,200 | | | | | | | 11,845,200 | 13,484,121 | | 1,638,921 | 1,638,921 |
| 123124 | BUFFALO GROVE | IL | | 11/15/2007 | 04/01/2014 | 1,918,905 | | | | | | | 1,918,905 | 2,142,302 | | 223,397 | 223,397 |
| 123127 | NEW WINDSOR | NY | | 03/17/2008 | 04/01/2014 | 2,485,882 | | | | | | | 2,485,882 | 2,822,998 | | 337,117 | 337,117 |
| 123138 | MIDDLEBURG HEIGHTS | OH | | 03/21/2008 | 04/01/2014 | 9,068,864 | | | | | | | 9,068,864 | 10,352,235 | | 1,283,370 | 1,283,370 |
| 123146 | LAYTON | UT | | 02/22/2008 | 04/01/2014 | 6,115,341 | | | | | | | 6,115,341 | 5,665,726 | | (449,615) | (449,615) |
| 123151 | SHREWSBURY | NJ | | 02/13/2008 | 04/01/2014 | 11,291,254 | | | | | | | 11,291,254 | 11,247,256 | | (43,998) | (43,998) |
| 123153 | FAIRFAX | VA | | 02/29/2008 | 04/01/2014 | 7,500,000 | | | | | | | 7,500,000 | 7,885,497 | | 385,497 | 385,497 |
| 123157 | FOREST LAKE | MN | | 02/29/2008 | 04/01/2014 | 8,500,000 | | | | | | | 8,500,000 | 8,829,648 | | 329,648 | 329,648 |
| 123158 | SALT LAKE CITY | UT | | 04/01/2008 | 04/01/2014 | 2,813,644 | | | | | | | 2,813,644 | 3,144,046 | | 330,402 | 330,402 |
| 123161 | PHILADELPHIA | PA | | 03/31/2008 | 04/01/2014 | 8,213,836 | | | | | | | 8,213,836 | 9,095,191 | | 881,355 | 881,355 |
| 123178 | TOWSON | MD | | 06/26/2008 | 04/01/2014 | 22,109,091 | | | | | | | 22,109,091 | 24,931,808 | | 2,822,717 | 2,822,717 |
| 123232 | DENVER | CO | | 11/01/2010 | 04/01/2014 | 758,951 | | | | | | | 758,951 | 780,264 | | 21,313 | 21,313 |
| 123233 | DENVER | CO | | 11/01/2010 | 04/01/2014 | 12,518,859 | | | | | | | 12,518,859 | 14,576,682 | | 2,057,823 | 2,057,823 |
| 123244 | MACEDONIA | OH | | 01/28/2011 | 04/01/2014 | 19,974,749 | | | | | | | 19,974,749 | 22,203,912 | | 2,229,163 | 2,229,163 |
| 123247 | LAKEWOOD | CA | | 11/24/2010 | 04/01/2014 | 4,779,506 | | | | | | | 4,779,506 | 4,788,816 | | 9,310 | 9,310 |
| 123250 | MENDOTA HEIGHTS | MN | | 03/01/2011 | 04/01/2014 | 16,353,915 | | | | | | | 16,353,915 | 18,049,933 | | 1,696,018 | 1,696,018 |
| 123251 | MENDOTA | MN | | 03/01/2011 | 04/01/2014 | 8,648,187 | | | | | | | 8,648,187 | 9,868,856 | | 1,220,668 | 1,220,668 |
| 123256 | MORRISTOWN | NJ | | 06/01/2011 | 04/01/2014 | 22,902,791 | | | | | | | 22,902,791 | 25,064,956 | | 2,162,165 | 2,162,165 |
| 123264 | SCOTTSDALE | AZ | | 04/26/2011 | 04/01/2014 | 14,000,000 | | | | | | | 14,000,000 | 14,588,445 | | 588,445 | 588,445 |
| 123265 | HOUSTON | TX | | 05/05/2011 | 04/01/2014 | 11,480,000 | | | | | | | 11,480,000 | 12,549,257 | | 1,069,257 | 1,069,257 |
| 123282 | SUNNYVALE | CA | | 06/06/2011 | 04/01/2014 | 8,402,867 | | | | | | | 8,402,867 | 8,680,380 | | 277,513 | 277,513 |
| 123283 | MOUNTAIN VIEW | CA | | 06/06/2011 | 04/01/2014 | 7,975,603 | | | | | | | 7,975,603 | 8,239,004 | | 263,402 | 263,402 |
| 123291 | MARIETTA | GA | | 06/30/2011 | 04/01/2014 | 15,692,111 | | | | | | | 15,692,111 | 16,880,784 | | 1,188,672 | 1,188,672 |
| 123292 | CHULA VISTA | CA | | 07/14/2011 | 04/01/2014 | 5,409,209 | | | | | | | 5,409,209 | 5,712,426 | | 303,217 | 303,217 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 123293 | HOPKINS | MN | | 06/29/2011 | 04/01/2014 | 8,526,522 | | | | | | | 8,526,522 | 9,230,427 | | 703,904 | 703,904 |
| 123315 | DALLAS | TX | | 09/01/2011 | 04/01/2014 | 7,443,223 | | | | | | | 7,443,223 | 8,044,548 | | 601,324 | 601,324 |
| 123335 | BOSTON | MA | | 11/30/2011 | 04/01/2014 | 3,941,444 | | | | | | | 3,941,444 | 4,156,257 | | 214,813 | 214,813 |
| 123338 | BOSTON | MA | | 11/30/2011 | 04/01/2014 | 3,152,963 | | | | | | | 3,152,963 | 3,324,802 | | 171,840 | 171,840 |
| 123339 | BOSTON | MA | | 11/30/2011 | 04/01/2014 | 6,305,925 | | | | | | | 6,305,925 | 6,649,604 | | 343,680 | 343,680 |
| 123341 | BOSTON | MA | | 11/30/2011 | 04/01/2014 | 3,626,244 | | | | | | | 3,626,244 | 3,823,878 | | 197,634 | 197,634 |
| 123343 | BOSTON | MA | | 11/30/2011 | 04/01/2014 | 16,514,476 | | | | | | | 16,514,476 | 17,408,871 | | 894,395 | 894,395 |
| 123364 | MIRA LOMA | CA | | 01/19/2012 | 04/01/2014 | 3,690,772 | | | | | | | 3,690,772 | 3,827,449 | | 136,677 | 136,677 |
| 123378 | SAN MARCOS | CA | | 02/14/2012 | 04/01/2014 | 4,803,463 | | | | | | | 4,803,463 | 4,776,579 | | (26,884) | (26,884) |
| 123381 | HIGH POINT | NC | | 07/19/2012 | 04/01/2014 | 4,490,907 | | | | | | | 4,490,907 | 4,479,720 | | (11,187) | (11,187) |
| 123386 | ELMWOOD PARK | NJ | | 05/08/2012 | 04/01/2014 | 7,026,476 | | | | | | | 7,026,476 | 7,072,246 | | 45,770 | 45,770 |
| 123399 | AUSTIN | TX | | 09/13/2012 | 04/01/2014 | 13,648,514 | | | | | | | 13,648,514 | 13,991,369 | | 342,855 | 342,855 |
| 123408 | DENVER | CO | | 08/01/2012 | 04/01/2014 | 2,922,415 | | | | | | | 2,922,415 | 3,117,975 | | 195,561 | 195,561 |
| 123409 | DENVER | CO | | 08/01/2012 | 04/01/2014 | 2,860,378 | | | | | | | 2,860,378 | 3,051,787 | | 191,409 | 191,409 |
| 123415 | ATLANTA | GA | | 08/27/2012 | 04/01/2014 | 10,969,258 | | | | | | | 10,969,258 | 11,687,663 | | 718,405 | 718,405 |
| 123422 | STUDIO CITY | CA | | 03/01/2013 | 04/01/2014 | 25,331,353 | | | | | | | 25,331,353 | 25,163,003 | | (168,350) | (168,350) |
| 123423 | PLEASANTON | CA | | 11/15/2012 | 04/01/2014 | 19,101,003 | | | | | | | 19,101,003 | 19,810,071 | | 709,068 | 709,068 |
| 123428 | CULVER CITY | CA | | 11/14/2012 | 04/01/2014 | 14,288,890 | | | | | | | 14,288,890 | 14,770,027 | | 481,137 | 481,137 |
| 123436 | PHOENIX | AZ | | 02/14/2013 | 04/01/2014 | 21,925,491 | | | | | | | 21,925,491 | 22,688,605 | | 763,114 | 763,114 |
| 123444 | DALLAS | TX | | 03/28/2013 | 04/01/2014 | 5,312,975 | | | | | | | 5,312,975 | 5,335,349 | | 22,375 | 22,375 |
| 123464 | HOUSTON | TX | | 07/29/2013 | 04/01/2014 | 8,385,577 | | | | | | | 8,385,577 | 8,502,270 | | 116,692 | 116,692 |
| 123477 | NEW BRAUNFELS | TX | | 08/29/2013 | 04/01/2014 | 1,338,165 | | | | | | | 1,338,165 | 1,502,394 | | 164,230 | 164,230 |
| 325005 | GREENSBORO | NC | | 12/07/1998 | 04/01/2014 | 1,321,146 | | | | | | | 1,321,146 | 1,464,345 | | 143,199 | 143,199 |
| 0399999. Mortgages disposed | | | | | | 1,140,647,452 | | | | | | | 1,140,647,452 | 1,217,704,391 | | 77,056,939 | 77,056,939 |
| 0599999 - Totals | | | | | | 1,637,652,384 | | 154,622 | | (49,647) | 104,974 | | 1,637,757,358 | 1,721,460,909 | | 83,703,551 | 83,703,551 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 13139#-10-3 | CALTIUS PARTNERS IV | Los Angeles | CA | Caltius Capital | RP5U | 10/21/2008 | 2 | | 74,011 | | 7,667,076 | 6.890 |
| 74464@-10-2 | PRUDENTIAL CAPITAL PARTNERS IV, LP | Chicago | IL | PRUDENTIAL CAPITAL GROUP | RP5U | 12/20/2012 | 2 | | 3,469,264 | | 25,837,015 | 3.300 |
| 1399999. Joint Venture Interests - Fixed Income - Unaffiliated | | | | | | | | | 3,543,275 | | 33,504,091 | XXX |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND III, LP | New York | NY | Odyssey Partners | | 08/27/2004 | 3 | | 15,450 | | | 2.670 |
| 000000-00-0 | TENASKA POWER FUND, LP | Omaha | NE | Tenaska, Inc. | | 03/25/2005 | | | 26,721 | | | 1.490 |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND III | Singapore | SG | AFFINITY EQUITY PARTNERS | | 09/30/2008 | 3 | | 315,842 | | 1,884,288 | 0.730 |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | New York | NY | Apollo Management | | 01/28/2008 | 3 | | 22,857 | | 5,039,786 | 0.300 |
| 000000-00-0 | ARES CORPORATE OPPORTUNITIES FUND IV | Los Angeles | CA | Ares Management LLC | | 11/05/2012 | | | 175,462 | | 11,838,885 | 0.330 |
| 05069#-10-3 | AUDAX MEZZANINE FUND, L.P. | Boston | MA | Audax Group | | 09/30/2008 | 2 | | 24,670 | | | 3.410 |
| 000000-00-0 | BEHRMAN CAPITAL PEP L.P./CRAZY HORSE | New York | NY | Behrman Capital | | 08/23/2012 | 3 | | 4,008 | | 1,082,523 | 0.530 |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | New York | NY | Blackstone Group | | 09/30/2008 | 3 | | 2,454 | | 685,500 | 0.050 |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V-ADD ON | New York | NY | Blackstone Group | | 05/11/2009 | 3 | | 1,632 | | 547,145 | 0.020 |
| 000000-00-0 | CCMP CAPITAL INVESTORS III LP | New York | NY | CCMP CAPITAL ADVISORS | | 01/17/2014 | 3 | | 1,715,570 | | 7,783,246 | 0.260 |
| 000000-00-0 | ELEVATION PARTNERS, LP | Menlo Park | CA | Elevation Associates | | 05/11/2009 | 3 | | 12,440 | | 1,390,853 | 0.930 |
| 000000-00-0 | EQT V FUND | St Peter Port | GG | EQT | | 12/31/2008 | 3 | | | | 1,405,710 | 0.290 |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | San Francisco | CA | Francisco Partners | | 05/11/2009 | 3 | | 95,729 | | 1,083,300 | 0.680 |
| 000000-00-0 | GLOBAL PRIVATE EQUITY VII-B | Boston | MA | Advent Group | | 10/31/2012 | 3 | | 457,900 | | 14,363,600 | 0.750 |
| 000000-00-0 | INSIGHT VENTURE PARTNERS FUND VIII LP | New York | NY | INSIGHT VENTURE PARTNERS | | 07/10/2013 | | | 4,148,000 | | 5,559,000 | 1.060 |
| 000000-00-0 | KRG CAPITAL FUND IV, LP | Denver | CO | KRG Capital Partners | | 01/04/2008 | | | 1,635,869 | | | 1.170 |
| 000000-00-0 | LEXINGTON CAPITAL PARTNERS VII | New York | NY | Lexington Partners | | 01/31/2011 | | | 247,924 | | 4,159,428 | 0.250 |
| 000000-00-0 | MATLIN PATTERSON GLOBAL OPP FUND III LP | New York | NY | MATLINPATTERSON GLOBAL ADVISORS LLC | | 09/30/2008 | | | 45,000 | | 1,914,326 | 0.300 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS II, LP | Stamford | CT | Oak Hill Partners | | 09/30/2008 | | | 20,089 | | | 0.720 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | Stamford | CT | Oak Hill Partners | | 03/11/2008 | 3 | | 1,343,261 | | 4,815,648 | 0.600 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND IV LP | New York | NY | Odyssey Partners | | 12/10/2008 | 3 | | 247,994 | | 4,957,438 | 1.020 |
| 000000-00-0 | PLATINUM EQUITY CAPITAL PARTNERS III, L.P. | Beverly Hills | CA | PLATINUM EQUITY PARTNERS III, LLC | | 08/05/2013 | | | 91,510 | | 18,556,250 | 0.700 |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | Providence | RI | PROVIDENCE EQUITY PARTNERS | | 09/30/2008 | 3 | | 146,692 | | 2,704,083 | 0.220 |
| 000000-00-0 | SILVER LAKE III, LP | Menlo Park | CA | Silver Lake Partners | | 09/30/2008 | 3 | | 869,455 | | 2,510,860 | 0.170 |
| 000000-00-0 | SILVER LAKE PARTNERS IV, LP | MENLO PARK | CA | SILVER LAKE PARTNERS | | 10/22/2013 | 3 | | 1,728,770 | | 14,395,021 | 0.170 |
| 000000-00-0 | SYCAMORE PARTNERS II, LP | NEW YORK | NY | SYCAMORE PARTNERS | | 05/15/2014 | 3 | 939,693 | 220,985 | | 16,596,664 | 0.700 |
| 000000-00-0 | TERRA FIRMA CAPITAL PARTNERS III | St Martin's | GG | Terra Firma | | 04/30/2007 | | | 371,824 | | | 0.380 |
| 000000-00-0 | TPG V | Fort Worth | TX | TPG Capital | | 09/30/2008 | 3 | | 8,640 | | 1,361,822 | 0.080 |
| 000000-00-0 | TPG VI | Fort Worth | TX | TPG Capital | | 05/22/2008 | 3 | | 1,212,949 | | 3,450,619 | 0.110 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS IV, LP | New York | NY | TRILANTIC CAPITAL PARTNERS | | 09/30/2008 | 3 | | 111,122 | | 1,443,781 | 0.690 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND IV LP | San Francisco | CA | VISTA EQUITY PARTNERS | | 10/14/2011 | 3 | | 815,010 | | 2,759,885 | 0.760 |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND III, LP | Wayzata | MN | Wayzata Partners | | 05/24/2013 | | | 48,960 | | 17,898,960 | 0.790 |
| 000000-00-0 | WCAS XI | New York | NY | WELSH CARSON ANDERSON & STOWE | | 02/13/2009 | 3 | | 202,902 | | 3,190,844 | 0.680 |
| 29269@-10-3 | EIG ENERGY FUND XV | HOUSTON | TX | EIG ALTERNATIVE INVESTMENTS | | 03/07/2011 | 2 | | 189,000 | | 5,103,507 | 0.310 |
| 000000-00-0 | EIG ENERGY FUND XVI | HOUSTON | TX | EIG ALTERNATIVE INVESTMENTS | | 12/13/2013 | 2 | | 300,000 | | 17,453,824 | 0.330 |
| 000000-00-0 | NATURAL GAS PARTNERS IX | Irving | TX | Natural Gas Partners | | 03/28/2008 | 3 | | 87,542 | | 641,377 | 0.270 |
| 000000-00-0 | NATURAL GAS PARTNERS X | Irving | TX | Natural Gas Partners | | 06/04/2012 | 3 | | 1,853,875 | | 10,064,832 | 0.700 |
| 000000-00-0 | TENASKA POWER FUND II LP | Omaha | NE | Tenaska, Inc. | | 09/30/2008 | | | 12,295 | | | 1.270 |
| 000000-00-0 | ACTIS AFRICA IV | London | GB | ACTIS CAPITAL | | 07/19/2013 | | | 1,844,195 | | 12,662,854 | 8.010 |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | London | GB | Actis Capital | | 01/02/2008 | | | 212,680 | | 1,732,801 | 1.670 |
| 000000-00-0 | ATLAS CAPITAL RESOURCES II L.P. | GREENWICH | CT | ATLAS HOLDINGS | | 06/13/2014 | | 1,305,923 | | | 15,694,077 | 1.950 |
| 000000-00-0 | AUDAX MEZZANINE FUND II | Boston | MA | Audax Group | | 05/11/2009 | 2 | | 369,744 | | 926,352 | 3.540 |
| 000000-00-0 | AXA SECONDARY FUND V | New York | NY | ARDIAN | | 12/14/2011 | | | 116,070 | | 3,862,700 | 0.840 |
| 000000-00-0 | AXXON BRAZIL PRIVATE EQUITY FUND II | Rio de Janeiro | BR | Axxon Group | | 08/11/2011 | 3 | | 134,611 | | 4,310,124 | 7.870 |
| 000000-00-0 | BRAIT IV LP | Johannesburg | ZA | Brait | | 09/30/2008 | | | 99,762 | | 2,775,055 | 4.060 |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | San Francisco | CA | Calera Capital | | 04/18/2008 | 3 | | 33,504 | | 3,818,557 | 2.210 |
| 13138@-10-6 | CALTIUS PARTNERS III | Los Angeles | CA | Caltius Capital | | 05/01/2009 | 2 | | 9,101 | | 1,181,194 | 5.000 |
| 000000-00-0 | CMP GERMAN OPPORTUNITY FUND II | Luxembourg | LU | CMP CAPITAL MANAGEMENT-PARTNERS | | 05/17/2011 | | | 429,025 | | 8,924,927 | 6.440 |
| 000000-00-0 | CYPRIUM INVESTORS IV LP | Cleveland | OH | CYPRIUM IV MANAGEMENT LLC | | 12/30/2013 | 2 | | 1,404,621 | | 14,488,868 | 4.860 |
| 000000-00-0 | EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP | Toronto | CA | EDGESTONE CAPITAL PARTNERS | | 12/31/2008 | | | 230,845 | | | 33.470 |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III, LP | Toronto | CA | EDGESTONE CAPITAL PARTNERS | | 12/31/2008 | | | 235,153 | | | 2.500 |
| 000000-00-0 | EQUISTONE PARTNERS EUROPEAN FUND IV | London | GB | Barclays | | 02/20/2012 | | | 3,464,250 | | 5,809,497 | 1.080 |
| 000000-00-0 | ETHOS PE FUND V | Johannesburg | ZA | Ethos Equity Ltd. | | 09/30/2008 | 3 | | 129,456 | | 2,857,806 | 3.980 |
| 000000-00-0 | FIMI OPPORTUNITY FUND IV | Tel-Aviv | IL | FIMI Opportunity LTD | | 01/07/2008 | 3 | | 6,862 | | 1,405,898 | 4.640 |
| 000000-00-0 | FIMI OPPORTUNITY FUND V | Tel-Aviv | IL | FIMI Opportunity LTD | | 08/15/2012 | 3 | | 1,027,746 | | 9,324,496 | 3.350 |
| 000000-00-0 | FITNESS CAPITAL PARTNERS LP | PALM BEACH | FL | FITNESS CAPITAL PARTNERS LP | | 05/28/2014 | | 38,228,000 | | | | 18.100 |
| 000000-00-0 | GET AS CO-INVESTMENT | New York | NY | Quadrangle Group | | 06/11/2008 | | | 339,696 | | | 27.820 |
| 000000-00-0 | GTCR FUND X | Chicago | IL | GTCR | | 07/18/2011 | 3 | | 1,683,001 | | 4,383,018 | 0.840 |
| 000000-00-0 | HKW CAPITAL PARTNERS IV LP | NEW YORK | NY | HKW MANAGEMENT IV LP | | 04/28/2014 | 3 | 9,612,785 | | | 22,072,758 | 9.920 |
| 000000-00-0 | HKW CAPITAL PARTNERS IV-B, L.P. | NEW YORK | NY | HKW MANAGEMENT IV LP | | 06/30/2014 | | 1,497,279 | | | 17,302,721 | 75.200 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | HURON FUND IV | Detroit | MI | HURON CAPITAL PARTNERS | | 07/01/2013 | 3 | | 4,674,800 | | 33,126,600 | 8.060 |
| 000000-00-0 | JIUDING CHINA GROWTH FUND II | Grand Cayman Islands | KY | JIUDING DINGFENG GP, LP | | 05/01/2014 | | 271,500 | | | 17,828,500 | 9.050 |
| 000000-00-0 | KAINOS CAPITAL PARTNERS LP | Dallas | TX | Kainos Capital | | 05/10/2013 | 3 | | 709,766 | | 6,953,472 | 1.790 |
| 000000-00-0 | KOHLBERG INVESTORS VI, LP | Mount Kisco | NY | Kohlberg & Co | | 09/30/2008 | 3 | | 5,285 | | 2,615,513 | 2.640 |
| 000000-00-0 | KOHLBERG INVESTORS VII LP | Mount Kisco | NY | Kohlberg & Co | | 06/27/2012 | 3 | | 1,552,730 | | 18,430,538 | 7.670 |
| 000000-00-0 | KRG CAPITAL FUND III, LP | Denver | CO | KRG Capital Partners | | 09/30/2008 | | | 10,065 | | | 1.680 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | New York | NY | LINCOLNSHIRE PARTNERS | | 09/30/2008 | 3 | | 19,508 | | 575,471 | 2.600 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | New York | NY | LINCOLNSHIRE PARTNERS | | 08/05/2009 | 3 | | 2,374,534 | | 3,986,609 | 2.170 |
| 58988#-10-0 | MERIT MEZZANINE FUND IV | Chicago | IL | MERIT CAPITAL PARTNERS | | 12/31/2008 | 2 | | 98,901 | | 1,285,714 | 4.400 |
| 000000-00-0 | MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP | New York | NY | MORGAN STANLEY PRIVATE EQUITY ASIA IV | | 03/18/2013 | | | 1,698,266 | | 42,163,227 | 3.330 |
| 000000-00-0 | NB CROSSROADS FUND XVII | Dallas | TX | NB ALTERNATIVE ADVISORS LLC | | 12/31/2008 | | | 13,377 | | 2,202,364 | 15.340 |
| 66705@-10-7 | NORTHSTAR MEZZANINE PARTNER V | Minneapolis | MN | NORTHSTAR CAPITAL, LLC | | 09/30/2008 | 2 | | 122,151 | | 3,421,004 | 4.850 |
| 000000-00-0 | ONCAP III | Toronto | CA | ONCAP INVESTMENT PARTNERS III LP | | 07/08/2011 | | | 119,400 | | 4,961,256 | 1.000 |
| 000000-00-0 | ORCHID ASIA V | Central | HK | ORCHID ASIA GROUP MANAGEMENT | | 07/22/2011 | | | 680,437 | | 2,962,892 | 1.570 |
| 000000-00-0 | PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT | ST PETER PORT | GG | PARTNERS GROUP | | 04/22/2014 | | 8,469,251 | | | | 25.000 |
| 000000-00-0 | PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP | Sao Paulo | BR | Patria Investimentos | | 08/29/2011 | | | 31,378 | | 10,200,353 | 1.120 |
| 74461@-10-5 | PRUDENTIAL CAPITAL PARTNERS III, LP | Chicago | IL | PRUDENTIAL CAPITAL GROUP | | 10/16/2008 | 2 | | 177,965 | | 3,846,373 | 3.100 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS IV LP | New York | NY | Sentinel Partners | | 01/29/2009 | 3 | | 1,802,332 | | 1,015,572 | 2.210 |
| 000000-00-0 | SHOREVIEW CAPITAL PARTNERS III, L.P. | MINNEAPOLIS | MN | SHOREVIEW CAPITAL III GP | | 05/29/2014 | 3 | 531,184 | 1,133,876 | | 8,555,892 | 4.470 |
| 000000-00-0 | SK CAPITAL PARTNERS III LP | New York | NY | SK Capital Partners | | 08/26/2011 | 3 | | 26,882 | | 3,810,732 | 2.200 |
| 000000-00-0 | SUMMER STREET CAPITAL II LP | Buffalo | NY | SUMMER STREET CAPITAL PARTNERS | | 09/30/2008 | | | 124,914 | | | 8.330 |
| 000000-00-0 | SYCAMORE PARTNERS, LP | New York | NY | SYCAMORE PARTNERS | | 07/10/2012 | 3 | | 6,650,189 | | 2,042,904 | 1.160 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS III, LP | New York | NY | TRILANTIC CAPITAL PARTNERS | | 09/30/2008 | 3 | | 6,737 | | 2,203,841 | 2.580 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS V LP | New York | NY | TRILANTIC CAPITAL PARTNERS | | 11/30/2012 | 3 | | 801,522 | | 35,597,902 | 2.220 |
| 000000-00-0 | VICTORIA SOUTH AMERICAN PARTNERS II LP | Buenos Aires | AR | VICTORIA CAPITAL PARTNERS | | 03/28/2012 | 3 | | 970,676 | | 4,843,849 | 0.850 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND III LP | San Francisco | CA | VISTA EQUITY PARTNERS | | 11/04/2008 | 3 | | 2,453 | | 1,050,516 | 1.840 |
| 000000-00-0 | WIND POINT PARTNERS VI, LP | Southfield | MI | Wind Point Partners | | 09/30/2008 | 3 | | 224 | | 2,119,985 | 1.680 |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS V LP | Boston | MA | ArcLight Partners | | 12/01/2011 | 3 | | 8,250,809 | | 23,423,678 | 2.270 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP | HOUSTON | TX | ENERVEST MANAGEMENT PARTNERS | | 04/24/2013 | 3 | | 940,050 | | 7,280,764 | 1.540 |
| 000000-00-0 | HIGHSTAR CAPITAL III | New York | NY | Highstar Capital | | 09/30/2008 | 3 | | 79,566 | | 1,137,312 | 1.780 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 60,855,616 | 63,679,517 | | 567,819,541 | XXX |
| 02001@-AH-6 | ALLSTATE FINANCE COMPANY | DOVER | DE | DIRECT | | 08/19/2010 | | | 5,000,000 | | | 100.000 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 5,000,000 | | | XXX |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | New York | NY | Blackstone Group | | 03/31/2009 | | | 993,009 | | 3,699,563 | 0.550 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS V | New York | NY | Blackstone Group | | 09/30/2007 | | | 68,506 | | | 0.370 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | New York | NY | Blackstone Group | | 09/30/2008 | | | 206,717 | | 1,647,095 | 0.280 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND V - U.S | New York | NY | MORGAN STANLEY REAL ESTATE GROUP | | 09/30/2008 | | | 3,065 | | | 0.890 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VI-INTL | New York | NY | MORGAN STANLEY REAL ESTATE GROUP | | 09/30/2008 | | | 7,342 | | | 0.130 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VII GLOBAL | New York | NY | MORGAN STANLEY REAL ESTATE GROUP | | 07/22/2009 | | | 415,337 | | 2,629,780 | 0.540 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND II, LP | Boston | MA | Rockpoint Group | | 10/31/2006 | | | 13,330 | | | 0.790 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | Boston | MA | Rockpoint Group | | 09/30/2008 | | | 22,116 | | 2,035,759 | 0.950 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND IX, LP | New York | NY | Westbrook Partners | | 06/11/2013 | | | 2,902,529 | | 21,745,802 | 1.500 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VII | New York | NY | Westbrook Partners | | 09/30/2008 | | | 30,949 | | | 1.200 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VIII | New York | NY | Westbrook Partners | | 12/28/2009 | | | 31,088 | | 1,034,535 | 0.530 |
| 000000-00-0 | KEYSTONE INDUSTRIAL FUND, LP | New York | NY | KTR CAPITAL PARTNERS | | 12/31/2008 | | | 17,711 | | | 2.020 |
| 000000-00-0 | LONE STAR REAL ESTATE FUND III LP | DALLAS | TX | LONE STAR FUNDS | | 05/20/2014 | | 1,025,523 | 7,374,222 | | 24,933,589 | 1.010 |
| 000000-00-0 | STARWOOD CAPITAL HOSPITALITY FUND II | Greenwich | CT | Starwood Capital | | 04/28/2010 | | | 288,000 | | 2,932,800 | 2.650 |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND VI | Chicago | IL | Walton Street | | 05/11/2009 | | | 20,115 | | 6,287,249 | 1.240 |
| 000000-00-0 | GALENA WAY LAND PARTNERS LLC | SHERMAN OAKS | CA | TruAmerica Multifamily | | 06/23/2014 | | 11,133,000 | | | 1,611,550 | 65.000 |
| 000000-00-0 | GLENARM RESIDENTIAL HOLDINGS, LLC | Denver | CO | RedPeak Properties | | 12/12/2012 | | | 14,067 | | | 49.000 |
| 000000-00-0 | MIL-AI VENTURE 1 | Chicago | IL | METLIFE INVESTMENT MANAGEMENT. LLC | | 12/30/2013 | | | 3,651 | | | 49.000 |
| 000000-00-0 | MONACO PARKWAY LAND PARTNERS LLC | SHERMAN OAKS | CA | TruAmerica Multifamily | | 06/23/2014 | | 24,764,000 | | | 5,934,200 | 65.000 |
| 000000-00-0 | PETROVITSKY ROAD LAND PARTNERS LLC | SHERMAN OAKS | CA | TruAmerica Multifamily | | 06/23/2014 | | 13,953,000 | | | 2,029,200 | 65.000 |
| 000000-00-0 | SEASONS RESIDENTIAL HOLDINGS, LLC | Denver | CO | RedPeak Properties | | 12/12/2012 | | | 339,980 | | | 49.000 |
| 000000-00-0 | TRUAMERICA PROPERTIES II LLC (GP) | SHERMAN OAKS | CA | TruAmerica Multifamily | | 06/19/2014 | | 4,000,000 | | | | 40.000 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | 54,875,523 | 12,751,734 | | 76,521,122 | XXX |
| 000000-00-0 | KREOS CAPITAL IV | London | GB | Kreos Capital | | 04/26/2012 | 2 | | 1,275,205 | | 5,716,365 | 4.680 |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 1,275,205 | | 5,716,365 | XXX |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 36 LLC | St Petersburg | FL | RAYMOND JAMES TAX CREDIT FUNDS, INC. | | 08/23/2010 | | | (757) | | 394,918 | 8.150 |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 37, LLC | St Petersburg | FL | RAYMOND JAMES TAX CREDIT FUNDS, INC. | | 06/09/2011 | | | 17,512 | | 819,799 | 8.040 |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 38, LLC | St Petersburg | FL | RAYMOND JAMES TAX CREDIT FUNDS, INC. | | 02/29/2012 | | | 147,191 | | 3,105,578 | 8.500 |
| 000000-00-0 | RBC TAX CREDIT EQUITY NATIONAL FUND 14 | Cleveland | OH | RBC TAX CREDIT EQUITY GROUP | | 08/15/2011 | | | (282,970) | | 1,438,941 | 8.330 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | RED STONE 2011 NATIONAL FUND | Cleveland | OH | RED STONE EQUITY PARTNERS | | 08/15/2011 | | | (1,021) | | 305,891 | 11.810 |
| 3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | (120,046) | | 6,065,127 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | | 115,731,138 | 81,129,685 | | 689,626,246 | XXX |
| 4599999. Total - Affiliated | | | | | | | | | 5,000,000 | | | XXX |
| 4699999 - Totals | | | | | | | | 115,731,138 | 86,129,685 | | 689,626,246 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | BABSON MEZZANINE REALTY INVESTORS LP | Cleveland | OH | Babson Capital Mgr | 12/31/2008 | 06/30/2014 | 188,147 | | | | | | | 188,147 | 188,147 | | | | |
| 000000-00-0 | HARTFORD MEZZANINE INVESTORS I, LLC | Hartford | CT | HIMCO & Key | 05/11/2009 | 04/11/2014 | 1,453,707 | | | | | | | 1,453,707 | 1,453,707 | | | | |
| 000000-00-0 | CENTERLINE RE SPEC SIT MTG FUND | New York | NY | C III CAPITAL PARTNERS | 12/31/2007 | 06/05/2014 | 1,386,128 | | | | | | | 1,386,128 | 1,386,128 | | | | |
| 000000-00-0 | H/2 SPECIAL OPPORTUNITIES | Stamford | CT | H/2 Capital Partners | 05/11/2009 | 06/30/2014 | 285,434 | | | | | | | 285,434 | 285,434 | | | | |
| 40450#-AA-5 | HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024 | MIAMI | FL | DIRECT | 01/01/2008 | 06/10/2014 | 38,770 | | | | | | | 38,770 | 38,770 | | | | |
| 0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated | | | | | | | 3,352,186 | | | | | | | 3,352,186 | 3,352,186 | | | | |
| 74464@-10-2 | PRUDENTIAL CAPITAL PARTNERS IV, LP | Chicago | IL | PRUDENTIAL CAPITAL GROUP | 12/20/2012 | 04/30/2014 | 132,416 | | | | | | | 132,416 | 132,416 | | | | |
| 1399999. Joint Venture Interests - Fixed Income - Unaffiliated | | | | | | | 132,416 | | | | | | | 132,416 | 132,416 | | | | |
| 000000-00-0 | DX EQUITY LLC (MEMBERSHIP UNITS) | BOSTON | MA | DIRECT | 08/01/2006 | 06/30/2014 | | | | | | | | | 50,819 | | 50,819 | 50,819 | 1,593,786 |
| 000000-00-0 | DX INVESTMENTS, LLC CLASS A UNITS | Boston | MA | DIRECT | 09/15/2009 | 06/30/2014 | | | | | | | | | | | | | 190,859 |
| 000000-00-0 | B IV CAPITAL PARTNERS LP | Waltham | MA | DIRECT | 03/28/2003 | 06/30/2014 | 363,019 | 1,465,276 | | | | 1,465,276 | | 1,828,295 | 286,287 | | (1,542,008) | (1,542,008) | |
| 000000-00-0 | TENASKA POWER FUND, LP | Omaha | NE | DIRECT | 03/25/2005 | 06/30/2014 | 4,448,118 | (571,550) | | | | (571,550) | | 3,876,568 | 3,685,919 | | (190,649) | (190,649) | |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND III | Singapore | SG | AFFINITY EQUITY PARTNERS | 09/30/2008 | 04/14/2014 | 12,641,207 | | | | | | | 12,641,207 | 12,641,207 | | | | |
| 05069#-10-3 | AUDAX MEZZANINE FUND, L.P. | Boston | MA | Audax Group | 09/30/2008 | 04/09/2014 | 277,751 | | | | | | | 277,751 | 277,751 | | | | |
| 000000-00-0 | AVENUE ASIA SPECIAL SITUATION IV, LP | New York | NY | DIRECT | 09/30/2008 | 06/30/2014 | 2,254,446 | (286,855) | | | | (286,855) | | 1,967,591 | 1,871,376 | | (96,215) | (96,215) | |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | New York | NY | Blackstone Group | 09/30/2008 | 06/20/2014 | 165,590 | | | | | | | 165,590 | 165,590 | | | | |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V-ADD ON | New York | NY | Blackstone Group | 05/11/2009 | 06/20/2014 | 349,297 | | | | | | | 349,297 | 349,297 | | | | |
| 000000-00-0 | CCMP CAPITAL INVESTORS III LP | New York | NY | CCMP CAPITAL ADVISORS | 01/17/2014 | 04/30/2014 | | | | | | | | 111,681 | 111,681 | | | | |
| 15672@-11-1 | CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR) | New York | NY | CERBERUS CAPITAL MANAGEMENT LP | 09/30/2008 | 05/08/2014 | 199,377 | | | | | | | 199,377 | 199,377 | | | | |
| 000000-00-0 | DOUGHTY HANSON & CO V | London | GB | DIRECT | 09/30/2008 | 06/30/2014 | 14,034,945 | (3,838,339) | | | | (3,838,339) | (220,571) | 9,976,035 | 11,454,860 | (5,705) | 1,484,530 | 1,478,825 | |
| 000000-00-0 | EQT V FUND | St Peter Port | GG | EQT | 12/31/2008 | 06/11/2014 | 243,795 | | | | | | | 243,795 | 204,678 | (39,117) | | (39,117) | |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | San Francisco | CA | Francisco Partners | 05/11/2009 | 06/05/2014 | 1,653,880 | | | | | | | 1,653,880 | 1,653,880 | | | | |
| 000000-00-0 | KRG CAPITAL FUND IV, LP | Denver | CO | DIRECT | 01/04/2008 | 06/30/2014 | 17,059,228 | (1,819,226) | | | | (1,819,226) | | 15,240,002 | 16,137,876 | | 897,874 | 897,874 | |
| 000000-00-0 | LEXINGTON CAPITAL PARTNERS VII | New York | NY | Lexington Partners | 01/31/2011 | 06/27/2014 | 368,916 | | | | | | | 368,916 | 368,916 | | | | |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS II, LP | Stamford | CT | DIRECT | 09/30/2008 | 06/30/2014 | 5,129,067 | (8,111,056) | | | | (8,111,056) | | (2,981,989) | 4,625,168 | | 7,607,157 | 7,607,157 | |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | Stamford | CT | Oak Hill Partners | 03/11/2008 | 06/30/2014 | 2,484,875 | | | | | | | 2,484,875 | 2,484,875 | | | | |
| 000000-00-0 | PLATINUM EQUITY CAPITAL PARTNERS III, L.P. | Beverly Hills | CA | PLATINUM EQUITY PARTNERS III, LLC | 08/05/2013 | 06/20/2014 | 211,057 | | | | | | | 211,057 | 211,057 | | | | |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | Providence | RI | PROVIDENCE EQUITY PARTNERS | 09/30/2008 | 06/20/2014 | 355,932 | | | | | | | 355,932 | 355,932 | | | | |
| 000000-00-0 | SANKATY CREDIT OPPORTUNITIES V-A LP | Boston | MA | Sankaty Advisors | 10/17/2012 | 05/13/2014 | 89,392 | | | | | | | 89,392 | 89,392 | | | | |
| 000000-00-0 | SEGULAH IV, LP | Stockholm | SE | Segulah Advisor | 04/28/2008 | 05/30/2014 | 453,839 | | | | | | | 453,839 | 449,132 | (4,707) | | (4,707) | |
| 000000-00-0 | SILVER LAKE III, LP | Menlo Park | CA | Silver Lake Partners | 09/30/2008 | 06/25/2014 | 1,411,227 | | | | | | | 1,411,227 | 1,411,227 | | | | |
| 000000-00-0 | SYCAMORE PARTNERS II, LP | NEW YORK | NY | SYCAMORE PARTNERS | 05/15/2014 | 06/30/2014 | | | | | | | | 158,365 | 158,365 | | | | |
| 000000-00-0 | TERRA FIRMA CAPITAL PARTNERS III | St Martin's | GG | DIRECT | 04/30/2007 | 06/30/2014 | 18,204,783 | (3,416,554) | | | | (3,416,554) | (309,607) | 14,478,623 | 17,029,312 | 129,672 | 2,421,017 | 2,550,689 | |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND IV LP | San Francisco | CA | VISTA EQUITY PARTNERS | 10/14/2011 | 05/13/2014 | 131,951 | | | | | | | 131,951 | 131,951 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY X, LP | New York | NY | Warburg Pincus | 09/30/2008 | 06/03/2014 | 481,709 | | | | | | | 481,709 | 481,709 | | | | |
| 000000-00-0 | WCAS XI | New York | NY | WELSH CARSON ANDERSON & STOWE | 02/13/2009 | 06/19/2014 | 1,412,047 | | | | | | | 1,412,047 | 1,412,047 | | | | |
| 000000-00-0 | NATURAL GAS PARTNERS IX | Irving | TX | Natural Gas Partners | 03/28/2008 | 06/23/2014 | 1,132,110 | | | | | | | 1,132,110 | 1,132,110 | | | | |
| 000000-00-0 | NATURAL GAS PARTNERS X | Irving | TX | Natural Gas Partners | 06/04/2012 | 06/04/2014 | 525,959 | | | | | | | 525,959 | 525,959 | | | | |
| 000000-00-0 | TENASKA POWER FUND II LP | Omaha | NE | DIRECT | 09/30/2008 | 06/30/2014 | 12,042,023 | 1,981,641 | | | | 1,981,641 | | 14,023,664 | 10,591,480 | | (3,432,184) | (3,432,184) | |
| 000000-00-0 | ACTIS AFRICA IV | London | GB | ACTIS CAPITAL | 07/19/2013 | 06/27/2014 | 36,740 | | | | | | | 36,740 | 36,740 | | | | |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | London | GB | Actis Capital | 01/02/2008 | 06/11/2014 | 7,646,612 | | | | | | | 7,646,612 | 7,646,612 | | | | |
| 000000-00-0 | ARGAN CAPITAL LP | London | GB | DIRECT | 05/05/2009 | 05/30/2014 | 13,270,002 | (661,535) | | | | (661,535) | (43,894) | 12,564,573 | 12,238,737 | 113,371 | (439,206) | (325,835) | |
| 000000-00-0 | AUDAX MEZZANINE FUND II | Boston | MA | Audax Group | 05/11/2009 | 06/05/2014 | 657,748 | | | | | | | 657,748 | 657,748 | | | | |
| 000000-00-0 | AXA SECONDARY FUND V | New York | NY | ARDIAN | 12/14/2011 | 06/30/2014 | 480,992 | | | | | | | 480,992 | 480,992 | | | | |
| 000000-00-0 | BIRCH HILL EQUITY PARTNERS III, LP | Toronto | CA | DIRECT | 05/01/2009 | 06/30/2014 | 14,742,183 | 1,591,444 | | | | 1,591,444 | (134,588) | 16,199,039 | 15,454,217 | (431,481) | (313,342) | (744,823) | |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | San Francisco | CA | Calera Capital | 04/18/2008 | 05/30/2014 | 222,776 | | | | | | | 222,776 | 222,776 | | | | |
| 13138@-10-6 | CALTIUS PARTNERS III | Los Angeles | CA | Caltius Capital | 05/01/2009 | 05/30/2014 | 499,101 | | | | | | | 499,101 | 499,101 | | | | |
| 000000-00-0 | CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP | Edinburgh | GB | ARDIAN | 01/09/2014 | 06/17/2014 | | | | | | | | 2,636,718 | 2,636,718 | | | | |
| 000000-00-0 | CMP GERMAN OPPORTUNITY FUND II | Luxembourg | LU | CMP CAPITAL MANAGEMENT-PARTNERS | 05/17/2011 | 03/20/2014 | | | | | | | | | (6,048) | (6,048) | | (6,048) | |
| 000000-00-0 | CYPRIUM INVESTORS IV LP | Cleveland | OH | CYPRIUM IV MANAGEMENT LLC | 12/30/2013 | 06/20/2014 | 1,130,812 | | | | | | | 1,130,812 | 1,130,812 | | | | |
| 000000-00-0 | DB SECONDARY OPPORTUNITIES FUND II | London | GB | DEUTSCHE BANK PRIVATE EQUITY | 08/24/2011 | 06/26/2014 | 629,555 | | | | | | | 629,555 | 629,555 | | | | |
| 000000-00-0 | EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP | Toronto | CA | DIRECT | 12/31/2008 | 06/30/2014 | 3,292,193 | 425,444 | | | | 425,444 | (52,478) | 3,665,159 | 2,603,089 | (42,315) | (1,019,754) | (1,062,069) | |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III, LP | Toronto | CA | DIRECT | 12/31/2008 | 06/30/2014 | 3,346,159 | (166,501) | | | | (166,501) | | 3,179,658 | 2,815,677 | | (363,981) | (363,981) | |
| 000000-00-0 | EQUISTONE PARTNERS EUROPEAN FUND IV | London | GB | Barclays | 02/20/2012 | 06/30/2014 | | | | | | | | | (13,637) | (13,637) | | (13,637) | |
| 000000-00-0 | ETHOS PE FUND V | Johannesburg | ZA | Ethos Equity Ltd. | 09/30/2008 | 04/25/2014 | 228,704 | | | | | | | 228,704 | 228,704 | | | | |
| 000000-00-0 | FIMI OPPORTUNITY FUND II | Tel-Aviv | IL | FIMI Opportunity LTD | 09/30/2008 | 06/24/2014 | 1,357,645 | | | | | | | 1,357,645 | 1,357,645 | | | | |
| 000000-00-0 | FIMI OPPORTUNITY FUND IV | Tel-Aviv | IL | FIMI Opportunity LTD | 01/07/2008 | 06/26/2014 | 197,846 | | | | | | | 197,846 | 197,846 | | | | |
| 000000-00-0 | GTCR FUND X | Chicago | IL | GTCR | 07/18/2011 | 06/13/2014 | 1,330,226 | | | | | | | 1,330,226 | 1,330,226 | | | | |
| 000000-00-0 | HKW CAPITAL PARTNERS IV LP | NEW YORK | NY | HKW MANAGEMENT IV LP | 04/28/2014 | 04/28/2014 | | | | | | | | 186,959 | 186,959 | | | | |
| 000000-00-0 | HURON FUND III LP | Detroit | MI | HURON CAPITAL PARTNERS | 03/28/2008 | 04/08/2014 | 400,000 | | | | | | | 400,000 | 400,000 | | | | |
| 000000-00-0 | KOHLBERG INVESTORS VI, LP | Mount Kisco | NY | Kohlberg & Co | 09/30/2008 | 06/26/2014 | 4,424,742 | | | | | | | 4,424,742 | 4,424,742 | | | | |
| 000000-00-0 | KRG CAPITAL FUND III, LP | Denver | CO | DIRECT | 09/30/2008 | 06/30/2014 | 4,999,885 | 1,941,863 | | | | 1,941,863 | | 6,941,748 | 4,377,282 | | (2,564,466) | (2,564,466) | |
| 000000-00-0 | LANDMARK EQUITY PARTNERS XII, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | 05/21/2014 | 175,176 | | | | | | | 175,176 | 175,176 | | | | |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS | New York | NY | Lexington Partners | 12/31/2008 | 06/27/2014 | 177,506 | | | | | | | 177,506 | 177,506 | | | | |
| 000000-00-0 | LEXINGTON PE II PROJECT CARRICK CO-INVEST | New York | NY | Lexington Partners | 03/14/2011 | 04/29/2014 | 66,959 | | | | | | | 66,959 | 66,959 | | | | |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | New York | NY | LINCOLNSHIRE PARTNERS | 09/30/2008 | 05/08/2014 | 413,151 | | | | | | | 413,151 | 413,151 | | | | |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | New York | NY | LINCOLNSHIRE PARTNERS | 08/05/2009 | 06/24/2014 | 620,840 | | | | | | | 620,840 | 620,840 | | | | |
| 000000-00-0 | MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP | New York | NY | MORGAN STANLEY PRIVATE EQUITY ASIA IV | 03/18/2013 | 04/22/2014 | 342,215 | | | | | | | 342,215 | 342,215 | | | | |
| 000000-00-0 | NB CROSSROADS FUND XVII | Dallas | TX | NB ALTERNATIVE ADVISORS LLC | 12/31/2008 | 06/06/2014 | 118,943 | | | | | | | 118,943 | 118,943 | | | | |
| 66705@-10-7 | NORTHSTAR MEZZANINE PARTNER V | Minneapolis | MN | NORTHSTAR CAPITAL, LLC | 09/30/2008 | 06/12/2014 | 1,767,325 | | | | | | | 1,767,325 | 1,767,325 | | | | |
| 000000-00-0 | OAK HILL SPECIAL OPPORTUNITY FUND | Stamford | CT | DIRECT | 09/30/2008 | 06/30/2014 | 1,830,383 | 2,029,853 | | | | 2,029,853 | | 3,860,236 | 1,674,755 | | (2,185,482) | (2,185,482) | |
| 000000-00-0 | ONCAP III | Toronto | CA | ONCAP INVESTMENT PARTNERS III LP | 07/08/2011 | 06/05/2014 | 101,591 | | | | | | | 101,591 | 92,340 | (9,251) | | (9,251) | |
| 000000-00-0 | ORCHID ASIA V | Central | HK | ORCHID ASIA GROUP MANAGEMENT | 07/22/2011 | 06/09/2014 | 64,764 | | | | | | | 64,764 | 64,764 | | | | |
| 000000-00-0 | PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT | ST PETER PORT | GG | PARTNERS GROUP | 04/22/2014 | 06/30/2014 | | | | | | | | | (47,418) | (47,418) | | (47,418) | |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 (B) | St Peter Port | GG | Partners Group | 05/05/2009 | 06/27/2014 | 591,628 | | | | | | | 591,628 | 584,121 | (7,507) | | (7,507) | |
| 74461@-10-5 | PRUDENTIAL CAPITAL PARTNERS III, LP | Chicago | IL | PRUDENTIAL CAPITAL GROUP | 10/16/2008 | 06/20/2014 | 534,312 | | | | | | | 534,312 | 534,312 | | | | |
| 000000-00-0 | SHOREVIEW CAPITAL PARTNERS III, L.P. | MINNEAPOLIS | MN | SHOREVIEW CAPITAL III GP | 05/29/2014 | 06/19/2014 | | | | | | | | 20,952 | 20,952 | | | | |
| 000000-00-0 | SUMMER STREET CAPITAL II LP | Buffalo | NY | DIRECT | 09/30/2008 | 06/30/2014 | 12,486,517 | 365,331 | | | | 365,331 | | 12,851,848 | 11,296,516 | | (1,555,332) | (1,555,332) | |
| 000000-00-0 | SYCAMORE PARTNERS, LP | New York | NY | SYCAMORE PARTNERS | 07/10/2012 | 04/25/2014 | 718,429 | | | | | | | 718,429 | 718,429 | | | | |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS V LP | New York | NY | TRILANTIC CAPITAL PARTNERS | 11/30/2012 | 05/13/2014 | 94,963 | | | | | | | 94,963 | 94,963 | | | | |
| 000000-00-0 | WIND POINT PARTNERS VI, LP | Southfield | MI | Wind Point Partners | 09/30/2008 | 06/03/2014 | 3,051,048 | | | | | | | 3,051,048 | 3,051,048 | | | | |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XII | HOUSTON | TX | ENERVEST MANAGEMENT PARTNERS | 12/27/2010 | 06/30/2014 | 14,594 | | | | | | | 14,594 | 14,594 | | | | |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP | HOUSTON | TX | ENERVEST MANAGEMENT PARTNERS | 04/24/2013 | 06/30/2014 | 199,110 | | | | | | | 199,110 | 199,110 | | | | |
| 000000-00-0 | HIGHSTAR CAPITAL III | New York | NY | Highstar Capital | 09/30/2008 | 06/30/2014 | 193,865 | | | | | | | 193,865 | 193,865 | | | | |
| 000000-00-0 | STEELRIVER LDC INVESTMENTS LP | SAN FRANCISCO | CA | STEELRIVER INFRASTRUCTURE PARTNERS | 12/11/2013 | 06/30/2014 | 1,201,649 | | | | | | | 1,201,649 | 1,201,649 | | | | |
| 000000-00-0 | TPF GENCO CO-INVESTMENT FUND LP | Omaha | NE | DIRECT | 09/30/2008 | 06/30/2014 | 9,090,385 | (1,787,093) | | | | (1,787,093) | | 7,303,292 | 7,594,303 | | 291,011 | 291,011 | |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 190,874,813 | (10,857,858) | | | | (10,857,858) | (761,137) | 182,370,493 | 181,056,140 | (364,144) | (950,210) | (1,314,353) | 1,784,645 |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | ASLAN REALTY PARTNERS III | Chicago | IL | TRANSWESTERN INVESTMENT COMPANY | 09/30/2008 | 04/10/2014 | | | | | | | | | 128,055 | | 128,055 | 128,055 | |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS VI | Boston | MA | BEACON CAPITAL PARTNERS | 02/15/2011 | 06/27/2014 | 2,082,126 | | | | | | | 2,082,126 | 2,082,126 | | | | |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | New York | NY | Blackstone Group | 03/31/2009 | 05/28/2014 | 1,237,454 | | | | | | | 1,237,454 | 1,253,407 | 15,953 | | 15,953 | |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS V | New York | NY | Blackstone Group | 09/30/2007 | 06/17/2014 | 936,191 | | | | | | | 936,191 | 936,191 | | | | |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | New York | NY | Blackstone Group | 09/30/2008 | 06/18/2014 | 759,584 | | | | | | | 759,584 | 759,584 | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND V - U.S | New York | NY | MORGAN STANLEY REAL ESTATE GROUP | 09/30/2008 | 05/23/2014 | 67,642 | | | | | | | 67,642 | 67,642 | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VII GLOBAL | New York | NY | MORGAN STANLEY REAL ESTATE GROUP | 07/22/2009 | 06/24/2014 | 1,396,818 | | | | | | | 1,396,818 | 1,396,818 | | | | |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | Boston | MA | Rockpoint Group | 09/30/2008 | 06/24/2014 | 278,870 | | | | | | | 278,870 | 278,870 | | | | |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND V | Chicago | IL | Walton Street | 09/30/2008 | 05/22/2014 | 938,049 | | | | | | | 938,049 | 938,049 | | | | |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VIII | New York | NY | Westbrook Partners | 12/28/2009 | 06/30/2014 | 1,136,097 | | | | | | | 1,136,097 | 1,136,097 | | | | |
| 000000-00-0 | BROADWAY PARTNERS REAL ESTATE FUND II, LP | New York | NY | Broadway Partners | 09/30/2008 | 06/23/2014 | | | | | | | | | 137,191 | | 137,191 | 137,191 | |
| 000000-00-0 | CERBERUS INST PARTNERS LP | New York | NY | Blackacre Capital | 12/31/2008 | 04/14/2014 | 1,108,181 | | | | | | | 1,108,181 | 1,108,181 | | | | |
| 000000-00-0 | JER FUND III | McLean | VA | JER Partners | 12/31/2008 | 06/25/2014 | 355,495 | | | | | | | 355,495 | 355,495 | | | | |
| 000000-00-0 | KEYSTONE INDUSTRIAL FUND, LP | New York | NY | KTR CAPITAL PARTNERS | 12/31/2008 | 06/23/2014 | 504,950 | | | | | | | 504,950 | 504,950 | | | | |
| 000000-00-0 | LANDMARK REAL ESTATE FUND V, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | 04/10/2014 | 258,952 | | | | | | | 258,952 | 258,952 | | | | |
| 000000-00-0 | LONE STAR REAL ESTATE FUND III LP | DALLAS | TX | LONE STAR FUNDS | 05/20/2014 | 06/30/2014 | | | | | | | | 21,949 | 21,949 | | | | |
| 000000-00-0 | O'CONNOR NORTH AMERICAN PROPERTIES | New York | NY | O'Connor Group | 09/30/2008 | 06/05/2014 | 248,903 | | | | | | | 248,903 | 248,903 | | | | |
| 000000-00-0 | STARWOOD HOSPITALITY I | Greenwich | CT | Starwood Capital | 09/30/2008 | 06/26/2014 | 258,598 | | | | | | | 258,598 | 258,598 | | | | |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND VI | Chicago | IL | Walton Street | 05/11/2009 | 05/29/2014 | 344,791 | | | | | | | 344,791 | 344,791 | | | | |
| 000000-00-0 | GLENARM RESIDENTIAL HOLDINGS, LLC | Denver | CO | RedPeak Properties | 12/12/2012 | 06/27/2014 | 397,184 | | | | | | | 397,184 | 397,184 | | | | |
| 000000-00-0 | ML-AI VENTURE 1 | Chicago | IL | METLIFE INVESTMENT MANAGEMENT. LLC | 12/30/2013 | 04/30/2014 | 101,227 | | | | | | | 101,227 | 101,227 | | | | |
| 000000-00-0 | SEASONS RESIDENTIAL HOLDINGS, LLC | Denver | CO | RedPeak Properties | 12/12/2012 | 06/27/2014 | 518,677 | | | | | | | 518,677 | 518,677 | | | | |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 12,929,789 | | | | | | | 12,951,739 | 13,232,938 | 15,953 | 265,246 | 281,199 | |
| 000000-00-0 | KREOS CAPITAL IV | London | GB | Kreos Capital | 04/26/2012 | 06/27/2014 | 104,974 | | | | | | | 104,974 | 99,443 | (5,531) | | (5,531) | |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 104,974 | | | | | | | 104,974 | 99,443 | (5,531) | | (5,531) | |
| 000000-00-0 | RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP (USA 84) | Greenwich | CT | Richman Group | 04/15/2011 | 06/25/2014 | 64,800 | | | | | | | 64,800 | 64,800 | | | | |
| 3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | 64,800 | | | | | | | 64,800 | 64,800 | | | | |
| 03852C-AM-8 | ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT | DOVER | DE | JP Morgan Chase | 01/01/2012 | 06/30/2014 | 480 | | | | | | | 480 | 480 | | | | |
| 03852C-AC-0 | ARAMARK CORPORATION LC-2 FACILITY | DOVER | DE | DIRECT | 01/01/2012 | 06/30/2014 | 6,464 | | | | | | | 6,464 | 6,464 | | | | |
| 42804V-AK-7 | HERTZ CORP PREFUNDED LC | DOVER | DE | Deutsche Bank Securities | 01/01/2012 | 06/30/2014 | 21,564 | | | | | | | 21,564 | 21,564 | | | | |
| 4299999. Any Other Class of Assets - Unaffiliated | | | | | | | 28,508 | | | | | | | 28,508 | 28,508 | | | | |
| 4499999. Total - Unaffiliated | | | | | | | 207,487,487 | (10,857,858) | | | | (10,857,858) | (761,137) | 199,005,116 | 197,966,431 | (353,722) | (684,963) | (1,038,685) | 1,784,645 |
| 4599999. Total - Affiliated | | | | | | | | | | | | | | | | | | | |
| 4699999 - Totals | | | | | | | 207,487,487 | (10,857,858) | | | | (10,857,858) | (761,137) | 199,005,116 | 197,966,431 | (353,722) | (684,963) | (1,038,685) | 1,784,645 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 912828-A4-2 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 12,787,383 | 25,666,000 | 25,245 | 1 |
| 912828-MK-3 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 320,735 | 602,000 | 7,172 | 1 |
| 912828-MV-9 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 320,974 | 600,000 | 4,209 | 1 |
| 912828-NG-1 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 194,446 | 368,000 | 498 | 1 |
| 912828-NR-7 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 317,930 | 608,000 | 5,505 | 1 |
| 912828-PK-0 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 192,579 | 370,000 | 409 | 1 |
| 912828-QB-9 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 327,443 | 616,000 | 3,823 | 1 |
| 912828-QP-8 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 184,034 | 358,000 | 308 | 1 |
| 912828-QX-1 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 304,752 | 596,000 | 3,408 | 1 |
| 912828-SD-3 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 310,320 | 628,000 | 2,993 | 1 |
| 912828-SN-1 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 314,114 | 630,000 | 2,040 | 1 |
| 912828-TH-3 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 304,469 | 634,000 | 2,115 | 1 |
| 912828-VZ-0 | TREASURY NOTE | | 06/30/2014 | DIRECT | | 319,800 | 640,000 | 2,763 | 1 |
| 912828-LP-3 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 311,891 | 590,000 | 3,820 | 1 |
| 912828-MA-5 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 190,655 | 362,000 | 490 | 1 |
| 912828-NP-1 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 297,512 | 584,000 | 3,896 | 1 |
| 912828-NZ-9 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 295,192 | 582,000 | 1,570 | 1 |
| 912828-PA-2 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 313,872 | 610,000 | 2,469 | 1 |
| 912828-PJ-3 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 180,048 | 354,000 | 239 | 1 |
| 912828-PS-3 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 303,588 | 590,000 | 4,498 | 1 |
| 912828-PT-1 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 325,718 | 618,000 | 6,184 | 1 |
| 912828-QA-1 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 302,311 | 584,000 | 2,836 | 1 |
| 912828-QQ-6 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 196,196 | 376,000 | 439 | 1 |
| 912828-RH-5 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 311,513 | 624,000 | 1,852 | 1 |
| 912828-RT-9 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 189,377 | 380,000 | 257 | 1 |
| 912828-SX-9 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 186,583 | 382,000 | 211 | 1 |
| 912828-TR-1 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 305,113 | 634,000 | 1,368 | 1 |
| 912828-UL-2 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 310,249 | 636,000 | 3,334 | 1 |
| 912828-UV-0 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 305,742 | 638,000 | 1,549 | 1 |
| 912828-VF-4 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 187,089 | 386,000 | 262 | 1 |
| 912828-VP-2 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 319,897 | 638,000 | 4,864 | 1 |
| 912828-VQ-0 | US TREASURY N/B | | 06/30/2014 | DIRECT | | 312,439 | 624,000 | 3,271 | 1 |
| 912828-UB-4 | WI TREASURY N/B | | 06/30/2014 | DIRECT | | 185,159 | 386,000 | 190 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 21,529,120 | 42,894,000 | 104,087 | XXX |
| 02474R-AB-9 | ABC SUPPLY HLDGS CO TERM B LOAN | | 06/27/2014 | DEUTSCHE BANK SECURITIES | | 2,002,500 | 2,000,000 | | 4FE |
| 00434N-AB-1 | ACCESS MIDSTREAM PARTNERS LP | | 04/24/2014 | BANK OF AMERICA/MERRILL LYNCH | | 3,007,500 | 3,000,000 | 21,125 | 3FE |
| 00440J-AB-2 | ACCUVANT LLC INITIAL TERM LOAN | | 05/09/2014 | CREDIT SUISSE | | 6,930,000 | 7,000,000 | | 4Z |
| 00507V-AC-3 | ACTIVISION BLIZZARD INC | | 04/24/2014 | CITIGROUP GLOBAL MARKETS | | 3,206,250 | 3,000,000 | 20,625 | 3FE |
| 00507V-AE-9 | ACTIVISION BLIZZARD INC | | 04/07/2014 | CITIGROUP GLOBAL MARKETS | | 2,731,250 | 2,500,000 | 10,634 | 3FE |
| 00100U-AE-2 | ADS WASTE MANAGEMENT HLDGS INC NEW TLB2 | | 06/23/2014 | DEUTSCHE BANK SECURITIES | | 2,000,000 | 2,000,000 | | 4FE |
| 00130H-BU-8 | AES CORP | | 06/16/2014 | CITIGROUP GLOBAL MARKETS | | 2,045,000 | 2,000,000 | 31,167 | 3FE |
| 00828K-AF-2 | AFFINION GROUP TRANCHE B TL | | 05/20/2014 | EXCHANGE | | 4,067,490 | 4,092,928 | | 4FE |
| 02154V-AA-9 | ALTICE SA | F | 04/23/2014 | GOLDMAN, SACHS & CO. | | 1,250,000 | 1,250,000 | | 4FE |
| 00164V-AC-7 | AMC NETWORKS INC | | 04/24/2014 | BANK OF AMERICA/MERRILL LYNCH | | 5,012,500 | 5,000,000 | 88,403 | 4FE |
| 031162-BV-1 | AMGEN INC | | 05/19/2014 | GOLDMAN, SACHS & CO. | | 6,289,542 | 6,300,000 | | 2FE |
| 034863-AM-2 | ANGLO AMERICAN PLC | F | 04/08/2014 | Various | | 19,948,300 | 20,000,000 | | 2FE |
| 03674X-AA-4 | ANTERO RESOURCES CORP | | 04/25/2014 | Various | | 6,275,000 | 6,250,000 | | 4FE |
| 03674P-AL-7 | ANTERO RESOURCES FINANCE CORP | | 06/18/2014 | Various | | 2,895,000 | 2,800,000 | 18,753 | 4FE |
| 037833-AR-1 | APPLE INC | | 04/29/2014 | GOLDMAN, SACHS & CO. | | 14,963,100 | 15,000,000 | | 1FE |
| 037833-AS-9 | APPLE INC | | 04/29/2014 | GOLDMAN, SACHS & CO. | | 14,987,400 | 15,000,000 | | 1FE |
| 00213M-AF-1 | APX GROUP INC | | 06/26/2014 | BANK OF AMERICA/MERRILL LYNCH | | 1,020,000 | 1,000,000 | 7,292 | 5Z |
| 03938L-AP-9 | ARCELORMITTAL | F | 04/04/2014 | HSBC SECURITIES, INC. | | 2,085,000 | 2,000,000 | 72,500 | 3FE |
| 03938L-AU-8 | ARCELORMITTAL | F | 04/09/2014 | GOLDMAN, SACHS & CO. | | 2,145,000 | 2,000,000 | 14,333 | 3FE |
| 03968M-AD-7 | ARDAGH HLDGS USA INC NEW TERM LOAN | | 06/05/2014 | CITIBANK | | 1,507,500 | 1,500,000 | | 4FE |
| 044209-AF-1 | ASHLAND INC | | 05/01/2014 | CITIGROUP GLOBAL MARKETS | | 4,950,000 | 5,000,000 | 53,438 | 3FE |
| 050095-AM-0 | ATWOOD OCEANICS INC | | 04/24/2014 | BANK OF AMERICA/MERRILL LYNCH | | 1,608,750 | 1,500,000 | 23,833 | 3FE |
| 05070G-AE-8 | AUDATEX NORTH AMERICA IN | | 06/23/2014 | BARCLAYS | | 1,608,750 | 1,500,000 | 2,750 | 3FE |
| 05070G-AG-3 | AUDATEX NORTH AMERICA INC | | 04/15/2014 | OPPENHEIMER & CO., INC. | | 2,311,250 | 2,150,000 | 60,723 | 3FE |
| 05463D-AA-8 | AXIALL CORP | | 06/30/2014 | EXCHANGE | | 16,595,623 | 17,066,000 | 103,996 | 3FE |
| 058498-AS-5 | BALL CORP | | 04/24/2014 | DEUTSCHE BANK AG | | 2,797,500 | 3,000,000 | 54,667 | 3FE |
| 055381-AS-6 | BE AEROSPACE INC | | 04/08/2014 | Various | | 4,646,250 | 4,500,000 | 6,125 | 3FE |
| 05579U-AD-5 | BMWLT_2014-1 ABS | | 04/09/2014 | BARCLAYS | | 27,499,395 | 27,500,000 | | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 14313L-AD-8 | CARMAX AUTO OWNER TRUST ABS | | 04/04/2014 | CREDIT SUISSE | | 20,927,813 | 21,000,000 | 12,460 | 1FE |
| 149123-CC-3 | CATERPILLAR INC | | 05/05/2014 | BARCLAYS | | 3,499,405 | 3,500,000 | | 1FE |
| 12505F-AA-9 | CBS OUTDOOR AMERICAS CAPITAL LLC | | 06/18/2014 | JPMORGAN CHASE & CO. | | 515,000 | 500,000 | 2,771 | 4FE |
| 12505F-AC-5 | CBS OUTDOOR AMERICAS CAPITAL LLC | | 04/01/2014 | DEUTSCHE BANK AG | | 1,545,000 | 1,500,000 | 15,000 | 4FE |
| 17305E-FK-6 | CCCIT_13-A10 ABS | | 04/10/2014 | Various | | 32,956,379 | 32,900,000 | 43,139 | 1FE |
| 17305E-FE-0 | CCCIT_13-A6 ABS | | 04/07/2014 | BANK OF AMERICA/MERRILL LYNCH | | 9,009,897 | 8,920,000 | 10,793 | 1FE |
| 17305E-FQ-3 | CCCIT_2014-A4 ABS | | 04/29/2014 | CITIGROUP GLOBAL MARKETS | | 19,995,958 | 20,000,000 | | 1FE |
| 15089Q-AD-6 | CELANESE US HOLDINGS LLC | | 04/28/2014 | Various | | 6,045,000 | 6,000,000 | 34,944 | 3FE |
| 161571-FL-3 | CHAIT_12-A5 ABS | | 04/10/2014 | INCAPITAL | | 20,541,641 | 20,500,000 | | 1FE |
| 16282F-AC-5 | CHECKOUT HLDGS CORP TERM LOAN B | | 05/19/2014 | J. P. MORGAN SECURITIES, INC. | | 2,985,000 | 3,000,000 | | 4FE |
| 165167-CL-9 | CHESAPEAKE ENERGY CORP | | 04/07/2014 | Various | | 7,700,938 | 7,250,000 | 28,470 | 3FE |
| 165167-CN-5 | CHESAPEAKE ENERGY CORP | | 04/10/2014 | CITIGROUP GLOBAL MARKETS | | 7,650,000 | 7,650,000 | | 3FE |
| 125581-GR-3 | CIT GROUP INC | | 04/24/2014 | BANK OF AMERICA/MERRILL LYNCH | | 12,750,938 | 12,500,000 | 147,222 | 3FE |
| 184496-AL-1 | CLEAN HARBORS INC | | 06/23/2014 | Various | | 8,742,500 | 8,500,000 | 99,439 | 3FE |
| 14041N-EP-2 | COMET_2014-A2 ABS | | 04/03/2014 | WELLS FARGO | | 11,999,419 | 12,000,000 | | 1FE |
| 20605P-AD-3 | CONCHO RESOURCES INC | | 04/24/2014 | BANK OF AMERICA/MERRILL LYNCH | | 2,097,500 | 2,000,000 | 8,556 | 3FE |
| 228189-AB-2 | CROWN AMERICAS LLC | | 04/28/2014 | OPPENHEIMER & CO., INC. | | 474,240 | 494,000 | 6,546 | 3FE |
| 228227-BE-3 | CROWN CASTLE INTERNATIONAL CORP | | 04/02/2014 | BARCLAYS | | 4,470,125 | 4,475,000 | | 3FE |
| 228227-BD-5 | CROWN CASTLE INTL CORP | | 04/24/2014 | Various | | 6,140,000 | 6,000,000 | 79,917 | 3FE |
| 12646R-AB-1 | CST BRANDS INC | | 04/15/2014 | DEUTSCHE BANK AG | | 1,975,000 | 2,000,000 | 47,222 | 3FE |
| 235825-AD-8 | DANA HOLDING CORP | | 06/17/2014 | BANK OF AMERICA/MERRILL LYNCH | | 2,135,000 | 2,000,000 | 31,667 | 3FE |
| 237264-AA-4 | DARLING INGREDIENTS INC | | 04/28/2014 | GOLDMAN, SACHS & CO. | | 5,706,250 | 5,500,000 | 97,720 | 4FE |
| 23918K-AQ-1 | DAVITA HEALTHCARE PARTNERS INC | | 06/10/2014 | WELLS FARGO | | 1,730,750 | 1,725,000 | | 4FE |
| 23918K-AP-3 | DAVITA INC | | 04/21/2014 | BANK OF AMERICA/MERRILL LYNCH | | 2,130,000 | 2,000,000 | 22,042 | 4FE |
| 254683-BJ-3 | DCENT_2014-A3 ABS | | 04/28/2014 | BARCLAYS | | 12,496,800 | 12,500,000 | | 1FE |
| 247916-AD-1 | DENBURY RESOURCES INC | | 04/16/2014 | WELLS FARGO | | 1,350,000 | 1,350,000 | | 4FE |
| 75524E-AL-2 | DJO FINANCE (AKA REABLE) TRANCHE B TL | | 06/03/2014 | CREDIT SUISSE | | 553,128 | 553,128 | | 4FE |
| 269871-AB-5 | EAGLE SPINCO INC | | 06/30/2014 | EXCHANGE | | 5,419,975 | 5,500,000 | 95,391 | 3FE |
| 29255F-AG-2 | ENCOMPASS DIGITAL MEDIA INC TLB | | 06/20/2014 | BANK OF MONTREAL | | 1,243,750 | 1,250,000 | | 4FE |
| 29271L-AB-0 | ENDO FINANCE LLC / ENDO FINCO INC | | 05/06/2014 | EXCHANGE | | 4,317,306 | 4,285,000 | | 4FE |
| 29271L-AD-6 | ENDO FINANCE LLC / ENDO FINCO INC | | 05/06/2014 | EXCHANGE | | 4,606,839 | 4,325,000 | | 4FE |
| 29273X-AN-6 | ENERGY TRANSFER EQUITY LP TERM LOAN | | 06/16/2014 | CREDIT SUISSE | | 1,490,625 | 1,500,000 | | 3FE |
| 29362U-AA-2 | ENTEGRIS INC | | 04/25/2014 | GOLDMAN, SACHS & CO. | | 5,386,125 | 5,300,000 | 25,617 | 4FE |
| 29444U-AM-8 | EQUINIX INC | | 04/28/2014 | Various | | 10,232,500 | 10,000,000 | 33,146 | 3FE |
| 315786-AA-1 | FIDELITY & GUARANTY LIFE | | 04/15/2014 | JEFFERIES & COMPANY, INC. | | 4,287,500 | 4,000,000 | 11,510 | 3FE |
| 32007U-AL-3 | FIRST DATA CORP 2018 DOLLAR TL | | 06/03/2014 | GOLDMAN, SACHS & CO. | | 1,505,625 | 1,500,000 | | 4FE |
| 32007U-BE-8 | FIRST DATA CORP 2021 EXT DOLLAR TL | | 06/05/2014 | CREDIT SUISSE | | 2,007,500 | 2,000,000 | | 4FE |
| 335934-AH-8 | FIRST QUANTUM MINERALS LTD | A | 05/08/2014 | CREDIT SUISSE | | 900,000 | 900,000 | | 4FE |
| 33938E-AS-6 | FLEXTRONICS INTERNATIONAL LTD | F | 04/24/2014 | CITIGROUP GLOBAL MARKETS | | 3,526,250 | 3,500,000 | 35,972 | 3FE |
| 34529Y-AC-0 | FORDO_12-CA4 ABS | | 04/07/2014 | NOMURA SECURITIES INTERNATIONAL INC | | 9,426,438 | 9,400,000 | 5,157 | 1FE |
| 302941-AM-1 | FTI CONSULTING INC | | 05/21/2014 | STERNE AGEE CLEARING INC. | | 1,035,000 | 1,000,000 | 2,000 | 3FE |
| 12543D-AS-9 | FWCT-2 ESCROW CORP | | 06/18/2014 | BANK OF AMERICA/MERRILL LYNCH | | 2,571,875 | 2,500,000 | 51,962 | 3FE |
| 364725-AX-9 | GANNETT CO INC | | 06/18/2014 | Various | | 6,532,500 | 6,300,000 | 118,644 | 3FE |
| 37186*-AA-6 | GENESIS SOLAR FUNDING LLC | | 06/13/2014 | BARCLAYS | | 17,000,000 | 17,000,000 | | 2Z |
| 36159R-AG-8 | GEO GROUP INC | | 06/23/2014 | OPPENHEIMER & CO., INC. | | 3,140,625 | 3,125,000 | 37,815 | 4FE |
| 378272-AH-1 | GLENCORE FUNDING LLC | R | 04/22/2014 | JPMORGAN CHASE & CO. | | 2,489,900 | 2,500,000 | | 2FE |
| 39322G-AB-9 | GREEN PLAINS PRSNG LOAN | | 06/25/2014 | BNP PARIBAS SECURITIES CORP | | 13,860,000 | 14,000,000 | | 4FE |
| 398433-AG-7 | GRIFFON CORP | | 04/11/2014 | JEFFERIES & COMPANY, INC. | | 1,985,000 | 2,000,000 | 14,292 | 4FE |
| 398433-AH-5 | GRIFFON CORPORATION | | 06/19/2014 | EXCHANGE | | 5,984,830 | 6,000,000 | 98,000 | 4FE |
| 423074-AR-4 | H.J. HEINZ CO | | 06/09/2014 | EXCHANGE | | 6,662,997 | 6,675,000 | 42,553 | 3FE |
| 420088-AA-4 | HAWK ACQUISITION SUB INC | | 05/14/2014 | JPMORGAN CHASE & CO. | | 1,987,500 | 2,000,000 | 8,028 | 3FE |
| 41284A-AD-0 | HDMOT_2014-1 ABS | | 04/08/2014 | RBS SECURITIES INC | | 37,490,265 | 37,500,000 | | 1FE |
| 44416*-AB-2 | HUDSON TRANSMISSION PARTNERS LLC | | 04/09/2014 | CONVERSION | | 44,382,571 | 44,382,571 | 221,912 | 2FE |
| 44921S-AG-7 | HYUNDAI AUTO LEASE SECURITIZAT ABS | | 04/08/2014 | CREDIT SUISSE | | 14,032,813 | 14,000,000 | 7,786 | 1FE |
| 44919P-AC-6 | IAC/INTERACTIVECORP | | 05/01/2014 | BANK OF AMERICA/MERRILL LYNCH | | 5,184,375 | 5,250,000 | 97,672 | 3FE |
| 451102-AX-5 | ICAHN ENTERPRISES LP | | 05/30/2014 | EXCHANGE | | 5,094,379 | 5,000,000 | 99,167 | 3FE |
| 451102-BF-3 | ICAHN ENTERPRISES LP | | 06/02/2014 | EXCHANGE | | 6,000,000 | 6,000,000 | 120,438 | 3FE |
| 45687A-AJ-1 | INGERSOLL-RAND GLOBAL HOLDING COMP | E | 06/17/2014 | EXCHANGE | | 9,983,008 | 10,000,000 | 2,361 | 2FE |
| 45763P-AE-6 | INMARSAT FINANCE PLC | F | 05/20/2014 | CREDIT SUISSE | | 2,653,359 | 2,675,000 | | 3FE |
| 45827@-AB-0 | INTEGRACOLOR LTD SERIES A SR NTS | | 05/15/2014 | SCHEDULED PAY UP | | 29,362 | 29,362 | | 6Z |
| 45827@-AC-8 | INTEGRACOLOR LTD SERIES B JR NTS | | 05/15/2014 | SCHEDULED PAY UP | | 1,073 | 1,073 | | 6Z |
| 45824T-AP-0 | INTELSAT JACKSON HOLDINGS SA | E | 06/09/2014 | EXCHANGE | | 3,354,655 | 3,400,000 | 66,489 | 4FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 46361*-AK-2 | IRVINE CO | | 06/30/2014 | EXCHANGE | | 35,000,000 | 35,000,000 | 164,092 | 1Z |
| 48268K-AD-3 | KT CORP | F | 04/14/2014 | CITIGROUP GLOBAL MARKETS | | 14,946,300 | 15,000,000 | | 1FE |
| 521865-AV-7 | LEAR CORP | | 04/09/2014 | OPPENHEIMER & CO., INC. | | 1,320,300 | 1,285,000 | 5,465 | 3FE |
| 521865-AU-9 | LEAR CORPORATION | | 05/30/2014 | EXCHANGE | | 12,082,721 | 12,450,000 | 221,766 | 3FE |
| 525ESC-IB-7 | LEHMAN BROTHERS HOLDINGS INC | | 06/09/2014 | CITIGROUP GLOBAL MARKETS | | 654,500 | 3,400,000 | | 6Z |
| 529897-AF-7 | LIBBEY GLASS INC TLB | | 06/23/2014 | CITIBANK | | 1,993,750 | 2,000,000 | | 4FE |
| 501889-AB-5 | LKQ CORP | | 04/30/2014 | EXCHANGE | | 1,659,213 | 1,750,000 | 38,099 | 3FE |
| 50218U-AC-0 | LTCG HLDG CORP (LONG TERM CARE) TL | | 06/16/2014 | RBC DOMINION SECURITIES | | 7,960,000 | 8,000,000 | | 4FE |
| 570506-AR-6 | MARKWEST ENERGY PART/FIN | | 06/17/2014 | JPMORGAN CHASE & CO. | | 1,496,250 | 1,500,000 | 29,063 | 3FE |
| 574754-AL-1 | MASHANTUCKET (WESTERN) PEQUOT TRCOIBE | | 04/01/2014 | SCHEDULED PAY UP | | 44,542 | 44,542 | | 5 |
| 58446V-AG-6 | MEDIACOM BRDBND LLC/CORP | | 04/24/2014 | JEFFERIES & COMPANY, INC. | | 1,890,000 | 1,800,000 | 8,925 | 4FE |
| 552953-CA-7 | MGM RESORTS INTL | | 04/07/2014 | JPMORGAN CHASE & CO. | | 1,929,375 | 1,750,000 | 37,036 | 4FE |
| 60038C-AF-0 | MILLENNIUM LABS LLC TLB | | 05/07/2014 | J. P. MORGAN SECURITIES, INC. | | 4,207,500 | 4,250,000 | | 4FE |
| 61166W-AP-6 | MONSANTO CO | | 06/26/2014 | CITIGROUP GLOBAL MARKETS | | 9,920,700 | 10,000,000 | | 1Z |
| 61166W-AU-5 | MONSANTO COMPANY | | 06/26/2014 | JPMORGAN CHASE & CO. | | 4,997,000 | 5,000,000 | | 1FE |
| 61746B-DQ-6 | MORGAN STANLEY | | 04/23/2014 | MORGAN STANLEY | | 7,929,920 | 8,000,000 | | 1FE |
| 628865-AC-1 | NCR CORP | | 06/18/2014 | BANK OF AMERICA/MERRILL LYNCH | | 2,175,000 | 2,000,000 | 2,833 | 3FE |
| 64129V-AB-9 | NEUB_2014-17A CDO - CF - LOANS | E | 06/19/2014 | MORGAN STANLEY | | 8,407,900 | 10,000,000 | | 4AM |
| 64129V-AC-7 | NEUB_2014-17A CDO - CF - LOANS | E | 06/19/2014 | MORGAN STANLEY | | 492,105 | 578,947 | | 4AM |
| 651290-AQ-1 | NEWFIELD EXPLORATION CO | | 04/25/2014 | BANK OF AMERICA/MERRILL LYNCH | | 3,127,500 | 3,000,000 | 55,781 | 3FE |
| 65409Y-AZ-8 | NIELSEN FINANCE LLC CLASS B-2 TL | | 05/22/2014 | J. P. MORGAN SECURITIES, INC. | | 1,995,000 | 2,000,000 | | 3FE |
| 656560-AH-2 | NORTEK INC LOAN | | 05/14/2014 | WELLS FARGO | | 997,500 | 1,000,000 | | 3FE |
| 67054L-AB-3 | NUMERICABLE GROUP SA | F | 04/23/2014 | JPMORGAN CHASE & CO. | | 9,100,000 | 9,000,000 | | 4FE |
| 67054L-AC-1 | NUMERICABLE GROUP SA | F | 06/23/2014 | Various | | 6,544,375 | 6,400,000 | 12,500 | 4FE |
| 706451-BF-7 | PEMEX PROJ FDG MASTER TR | R | 06/30/2014 | Various | | (13,275) | | | 2FE |
| 71654Q-AV-4 | PETROLEOS MEXICANOS | F | 06/30/2014 | HSBC SECURITIES, INC. | | (12,000) | | | 2FE |
| 723456-AS-8 | PINNACLE ENTERTAINMENT INC | | 06/18/2014 | EXCHANGE | | 9,086,253 | 9,000,000 | 218,344 | 4FE |
| 733174-AJ-5 | POPULAR INC | | 06/26/2014 | JPMORGAN CHASE & CO. | | 1,650,000 | 1,650,000 | | 4 |
| 73744G-AF-9 | POST HLDGS SER A INCREM TL | | 06/26/2014 | BARCLAYS BANK | | 497,500 | 500,000 | | 3FE |
| 737446-AG-9 | POST HOLDINGS INC | | 05/22/2014 | BARCLAYS | | 850,000 | 850,000 | | 4FE |
| 74432Q-BZ-7 | PRUDENTIAL FINANCIAL INC | | 05/12/2014 | GOLDMAN, SACHS & CO. | | 9,950,700 | 10,000,000 | | 2FE |
| 747262-AS-2 | QVC INC | | 06/17/2014 | EXCHANGE | | 4,996,421 | 5,000,000 | 59,951 | 2FE |
| 75508E-AA-6 | RAYONIER AM PRODUCTS INC | | 06/27/2014 | Various | | 1,321,250 | 1,300,000 | 6,111 | 3FE |
| 75886A-AJ-7 | REGENCY ENERGY PARTNERS LP | | 04/07/2014 | Various | | 6,525,000 | 7,000,000 | 139,125 | 3FE |
| 777779-AD-1 | ROSETTA RESOURCES INC | | 04/07/2014 | JPMORGAN CHASE & CO. | | 3,812,025 | 3,710,000 | 92,170 | 4FE |
| 777779-AE-9 | ROSETTA RESOURCES INC | | 05/14/2014 | JPMORGAN CHASE & CO. | | 516,250 | 500,000 | 15,014 | 4FE |
| 777779-AF-6 | ROSETTA RESOURCES INC | | 05/21/2014 | JPMORGAN CHASE & CO. | | 2,100,000 | 2,100,000 | | 4FE |
| 785592-AE-6 | SABINE PASS LIQUEFACTION LLC | | 04/07/2014 | BANK OF AMERICA/MERRILL LYNCH | | 1,824,375 | 1,750,000 | 19,426 | 3FE |
| 785592-AF-3 | SABINE PASS LIQUEFACTION LLC | | 06/20/2014 | Various | | 3,621,875 | 3,525,000 | 9,983 | 3FE |
| 79546V-AK-2 | SALLY HOLDINGS LLC | | 04/25/2014 | JEFFERIES & COMPANY, INC. | | 818,000 | 800,000 | 22,122 | 3FE |
| 80007P-AN-9 | SANDRIDGE ENERGY INC | | 04/25/2014 | Various | | 5,381,375 | 5,050,000 | 36,719 | 4FE |
| 80007P-AQ-2 | SANDRIDGE ENERGY INC | | 06/18/2014 | BANK OF AMERICA/MERRILL LYNCH | | 2,737,500 | 2,500,000 | 38,368 | 4FE |
| 80007P-AT-6 | SANDRIDGE ENERGY INC | | 04/08/2014 | JPMORGAN CHASE & CO. | | 6,385,000 | 6,000,000 | 69,583 | 4FE |
| 78388J-AR-7 | SBA COMMUNICATIONS CORP | | 06/17/2014 | JPMORGAN CHASE & CO. | | 2,479,450 | 2,500,000 | | 4FE |
| 817565-CA-0 | SERVICE CORPORATION INTERNATIONAL | | 04/28/2014 | WELLS FARGO | | 1,750,000 | 1,750,000 | | 4FE |
| 165263-AA-2 | SEVENTY SEVEN OPERATING LLC | | 06/12/2014 | BANK OF AMERICA/MERRILL LYNCH | | 500,000 | 500,000 | | 4FE |
| 82658#-AA-7 | SIGMA INTL GROUP 16% TERM LOAN C NTS (HA | | 03/31/2014 | SCHEDULED PAY UP | | 37,281 | 37,281 | | 5Z |
| 82670M-AB-4 | SIGNODE INDUSTRIAL GROUP TLB | | 06/20/2014 | J. P. MORGAN SECURITIES, INC. | | 2,493,750 | 2,500,000 | | 4FE |
| 829259-AM-2 | SINCLAIR TELEVISION GROU | | 04/08/2014 | CITIGROUP GLOBAL MARKETS | | 4,264,313 | 4,275,000 | 6,383 | 4FE |
| 82967N-AQ-1 | SIRIUS XM RADIO INC | | 06/18/2014 | JPMORGAN CHASE & CO. | | 2,125,000 | 2,000,000 | 26,764 | 4FE |
| 82842R-AJ-9 | SMORE_2014-1A CDO - CF - LOANS | | 04/30/2014 | CITIGROUP GLOBAL MARKETS | | 4,027,500 | 4,500,000 | | 5AM |
| 845743-BP-7 | SOUTHWESTERN PUBLIC SERVICE COMPAN | | 06/02/2014 | CREDIT SUISSE | | 9,967,000 | 10,000,000 | | 1FE |
| 852060-AG-7 | SPRINT CAPITAL CORP | | 06/23/2014 | GOLDMAN, SACHS & CO. | | 1,666,875 | 1,500,000 | 15,813 | 4FE |
| 864486-AH-8 | SUBURBAN PROPANE PARTNERS LP | | 05/12/2014 | WELLS FARGO | | 1,050,000 | 1,050,000 | | 3FE |
| 87612B-AP-7 | TARGA RESOURCES PARTNERS LP | | 05/21/2014 | EXCHANGE | | 5,458,306 | 6,000,000 | 4,250 | 3FE |
| 87243Q-AA-4 | TENET HEALTHCARE CORP | | 04/02/2014 | BANK OF AMERICA/MERRILL LYNCH | | 2,681,250 | 2,500,000 | 2,500 | 3FE |
| 87243Q-AB-2 | TENET HEALTHCARE CORPORATION | | 05/09/2014 | EXCHANGE | | 3,878,760 | 3,700,000 | 23,433 | 3FE |
| 881609-BA-8 | TESORO CORP | | 04/24/2014 | Various | | 3,998,750 | 4,000,000 | 21,212 | 3FE |
| 887228-AA-2 | TIME INC (USA) | | 06/23/2014 | BARCLAYS | | 4,024,500 | 4,000,000 | 25,492 | 4FE |
| 87264A-AJ-4 | T-MOBILE USA INC | | 04/24/2014 | Various | | 6,333,750 | 6,000,000 | 164,667 | 3FE |
| 89334G-AN-4 | TRANS UNION LLC 2014 REPLACE TL | | 05/21/2014 | DEUTSCHE BANK SECURITIES | | 4,488,750 | 4,500,000 | | 4FE |
| 907825-AA-1 | UNION PACIFIC RAILROAD CO ABS | | 05/06/2014 | MORGAN STANLEY | | 4,600,000 | 4,600,000 | | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 910047-AG-4 | UNITED CONTINENTAL HOLDINGS INC | | 04/07/2014 | JPMORGAN CHASE & CO. | | 940,500 | 900,000 | 22,800 | 4FE |
| 903280-AD-7 | USAA CAPITAL CORP | | 05/05/2014 | BANK OF AMERICA/MERRILL LYNCH | | 4,999,750 | 5,000,000 | | 1FE |
| 91911K-AD-4 | VALEANT PHARMACEUTICALS INTERNATIO | G | 06/18/2014 | BANK OF AMERICA/MERRILL LYNCH | | 1,806,875 | 1,750,000 | 6,016 | 4FE |
| C9413P-AP-8 | VALEANT PHARMACEUTICALS TLB SERIES E | G | 06/06/2014 | CITIBANK | | 3,007,500 | 3,000,000 | | 3FE |
| 92660F-AG-9 | VIDEOTRON LTD | A | 04/22/2014 | BANK OF AMERICA/MERRILL LYNCH | | 1,008,750 | 1,000,000 | 2,389 | 3FE |
| 931142-DP-5 | WAL-MART STORES INC | | 04/15/2014 | JPMORGAN CHASE & CO. | | 9,961,200 | 10,000,000 | | 1FE |
| 94106L-AY-5 | WASTE MANAGEMENT INC | | 05/07/2014 | JEFFERIES & COMPANY, INC. | | 4,401,897 | 4,524,000 | 20,773 | 2Z |
| 94106L-AZ-2 | WASTE MANAGEMENT INC | | 05/05/2014 | JPMORGAN CHASE & CO. | | 8,977,320 | 9,000,000 | | 2FE |
| 952355-AN-5 | WEST CORP | | 06/18/2014 | DEUTSCHE BANK AG | | 8,001,500 | 8,000,000 | | 4FE |
| 962178-AM-1 | WEYERHAEUSER REAL ESTATE COMPANY | | 06/17/2014 | CITIGROUP GLOBAL MARKETS | | 2,832,500 | 2,750,000 | 3,141 | 3FE |
| 97381W-AN-4 | WINDSTREAM CORP | | 06/17/2014 | CITIGROUP GLOBAL MARKETS | | 815,625 | 750,000 | 10,495 | 4FE |
| 97381W-AZ-7 | WINDSTREAM CORP | | 04/24/2014 | BARCLAYS | | 2,443,750 | 2,500,000 | 38,958 | 4FE |
| 98158L-AD-9 | WOART_2014-A ABS | | 04/15/2014 | BARCLAYS | | 7,998,202 | 8,000,000 | | 1FE |
| 98160K-AD-7 | WORLD OMNI AUTO RECEIVABLES TR ABS | | 04/07/2014 | NOMURA SECURITIES INTERNATIONAL INC | | 9,883,872 | 9,875,000 | 5,966 | 1FE |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 956,140,223 | 956,428,831 | 4,177,706 | XXX |
| 61761J-QK-8 | MORGAN STANLEY | | 04/22/2014 | MORGAN STANLEY | | 7,375,000 | 7,375,000 | | 3AM |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 7,375,000 | 7,375,000 | | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 985,044,343 | 1,006,697,831 | 4,281,793 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 985,044,343 | 1,006,697,831 | 4,281,793 | XXX |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | | XXX | | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | XXX | | XXX |
| 88579Y-10-1 | 3M COMPANY | | 06/18/2014 | Various | 35,929.000 | 5,096,630 | | | L |
| G0013T-10-4 | AA PLC | D | 06/24/2014 | Various | 141,149.000 | 597,653 | | | U |
| 002824-10-0 | ABBOTT LABS | | 06/18/2014 | Various | 69,345.000 | 2,729,865 | | | L |
| 00434L-10-9 | ACCESS MIDSTREAM PARTNERS LP | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 9,967.000 | 618,353 | | | L |
| G0083B-10-8 | ACTAVIS PLC | E | 06/06/2014 | CITIGROUP GLOBAL MARKETS | 2,884.000 | 603,593 | | | L |
| 00817Y-10-8 | AETNA INC. | | 06/03/2014 | CITIGROUP GLOBAL MARKETS | 19,087.000 | 1,398,304 | | | L |
| 00846U-10-1 | AGILENT TECHNOLOGIES INC | | 06/03/2014 | Various | 27,059.000 | 1,492,173 | | | L |
| 009158-10-6 | AIR PRODUCTS & CHEM | | 06/19/2014 | GOLDMAN, SACHS & CO. | 20,778.000 | 2,503,107 | | | L |
| 021441-10-0 | ALTERA CORP | | 06/17/2014 | Various | 70,746.000 | 2,418,639 | | | L |
| 025537-10-1 | AMERICAN ELEC PWR INC | | 06/19/2014 | Various | 37,070.000 | 1,956,560 | | | L |
| 03076C-10-6 | AMERIPRISE FINL INC | | 06/03/2014 | Various | 13,581.000 | 1,530,860 | | | L |
| 03073E-10-5 | AMERISOURCEBERGEN CORP | | 06/06/2014 | CITIGROUP GLOBAL MARKETS | 8,242.000 | 599,854 | | | L |
| 032511-10-7 | ANADARKO PETE CORP | | 06/27/2014 | GOLDMAN, SACHS & CO. | 9,167.000 | 995,966 | | | L |
| 032654-10-5 | ANALOG DEVICES INC | | 06/17/2014 | Various | 44,165.000 | 2,367,973 | | | L |
| G0593M-10-7 | ASTRAZENECA PLC ORD USD0.25 | D | 06/02/2014 | Various | 11,102.000 | 770,610 | | | U |
| 00206R-10-2 | AT&T INC | | 06/18/2014 | MORGAN STANLEY | 121,767.000 | 4,370,404 | | | L |
| G0692#-10-2 | AURIGEN RE CAPITAL LIMITED | C | 06/24/2014 | EDGESTONE CAPITAL PARTNERS | 114,400.000 | 1,065,127 | | | A |
| 053332-10-2 | AUTOZONE INC | | 06/03/2014 | GOLDMAN, SACHS & CO. | 2,804.000 | 1,485,979 | | | L |
| G0683Q-10-9 | AVIVA ORD GBP0.25 | D | 06/27/2014 | Various | 143,928.000 | 1,200,611 | | | L |
| F06106-10-2 | AXA | D | 06/09/2014 | Various | 8,623.000 | 213,291 | | | U |
| 058498-10-6 | BALL CORP COM | | 06/03/2014 | GOLDMAN, SACHS & CO. | 24,224.000 | 1,399,338 | | | L |
| X0346X-15-3 | BANCO ESPIRITO SANTO E COMERCIAL DE LISB | D | 06/17/2014 | TRANSFER | 111,250.000 | 142,988 | | | U |
| X0346X-24-5 | BANCO ESPIRITO SANTO SA | D | 06/16/2014 | VARIOUS | 111,250.000 | 98,132 | | | L |
| 071813-10-9 | BAXTER INTL INC | | 06/18/2014 | Various | 37,522.000 | 2,788,376 | | | L |
| D07112-11-9 | BAYER AG ORD NPV | D | 04/16/2014 | GS ALGOS | 847.000 | 108,139 | | | U |
| 054937-10-7 | BB+T CORP | | 06/03/2014 | Various | 39,775.000 | 1,499,483 | | | L |
| 081437-10-5 | BEMIS CO INC | | 06/18/2014 | GOLDMAN, SACHS & CO. | 70,409.000 | 2,888,474 | | | L |
| G16612-10-6 | BT GROUP PLC ORD GBP0.05 | D | 05/20/2014 | CREDIT SUISSE | 11,872.000 | 76,010 | | | L |
| 12673P-10-5 | CA INC | | 06/03/2014 | Various | 56,196.000 | 1,665,063 | | | L |
| 13342B-10-5 | CAMERON INTERNATIONAL | | 04/07/2014 | Various | 60,000.000 | 3,801,656 | | | L |
| 13645T-10-0 | CANADIAN PACIFIC RAILWAY LTD | A | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 2,013.000 | 368,105 | | | L |
| F13587-12-0 | CAP GEMINI | D | 05/26/2014 | Various | 777.000 | 55,418 | | | U |
| 14149Y-10-8 | CARDINAL HEALTH INC | | 06/18/2014 | Various | 49,902.000 | 3,360,694 | | | L |
| 148887-10-2 | CATAMARAN CORPORATION | | 06/06/2014 | GOLDMAN, SACHS & CO. | 11,373.000 | 505,026 | | | L |
| 149123-10-1 | CATERPILLAR INC | | 06/17/2014 | Various | 23,031.000 | 2,410,587 | | | L |
| 124857-20-2 | CBS CORP C LASS B | | 06/03/2014 | Various | 25,906.000 | 1,507,929 | | | L |
| 125269-10-0 | CF INDUSTRIES HOLDINGS | | 06/19/2014 | Various | 28,110.000 | 7,252,017 | | | L |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 16411R-20-8 | CHENIERE ENERGY INC | | 06/19/2014 | GOLDMAN, SACHS & CO. | 7,035.000 | 482,504 | | | L |
| 166764-10-0 | CHEVRON CORP | | 06/18/2014 | MORGAN STANLEY | 20,061.000 | 2,512,750 | | | L |
| 171232-10-1 | CHUBB CORP | | 06/03/2014 | GOLDMAN, SACHS & CO. | 16,864.000 | 1,558,776 | | | L |
| F80343-10-0 | CIE DE ST-GOBAIN EUR4 | D | 05/28/2014 | Various | 2,070.000 | 118,253 | | | U |
| 17275R-10-2 | CISCO SYS INC | | 06/17/2014 | Various | 160,158.000 | 3,836,515 | | | L |
| 189054-10-9 | CLOROX CO | | 06/18/2014 | Various | 30,657.000 | 2,732,910 | | | L |
| 125896-10-0 | CMS ENERGY CORP | | 06/19/2014 | Various | 90,899.000 | 2,681,120 | | | L |
| 189754-10-4 | COACH INC | | 06/27/2014 | GOLDMAN, SACHS & CO. | 49,128.000 | 1,704,461 | | | L |
| 191216-10-0 | COCA COLA CO. | | 06/18/2014 | Various | 66,748.000 | 2,730,928 | | | L |
| 203668-10-8 | COMMUNITY HEALTH SYSTEMS | | 06/06/2014 | GOLDMAN, SACHS & CO. | 11,281.000 | 508,130 | | | L |
| 205887-10-2 | CONAGRA INC | | 06/18/2014 | Various | 89,716.000 | 2,793,614 | | | L |
| 20605P-10-1 | CONCHO RESOURCES INC | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 5,849.000 | 818,441 | | | L |
| 20825C-10-4 | CONOCOPHILLIPS | | 06/18/2014 | Various | 26,944.000 | 2,113,434 | | | L |
| D16212-14-0 | CONTINENTAL AG | D | 06/06/2014 | Various | 1,227.000 | 288,554 | | | L |
| 212015-10-1 | CONTINENTAL RESOURCES INC OK | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 4,970.000 | 763,349 | | | L |
| 224399-10-5 | CRANE CO. | | 06/17/2014 | Various | 33,416.000 | 2,440,623 | | | L |
| 231021-10-6 | CUMMINS IN C COM | | 06/19/2014 | GOLDMAN, SACHS & CO. | 2,666.000 | 416,899 | | | L |
| 126650-10-0 | CVS CAREMARK CORP | | 06/06/2014 | CITIGROUP GLOBAL MARKETS | 7,631.000 | 603,131 | | | L |
| 235851-10-2 | DANAHER CO RP COM | | 06/17/2014 | Various | 100,645.000 | 7,638,754 | | | L |
| 247361-70-2 | DELTA AIR LINES, INC. | | 06/13/2014 | MORGAN STANLEY | 16,000.000 | 627,190 | | | L |
| D2035M-13-6 | DEUTSCHE TELEKOM A COMMON STOCK | D | 05/07/2014 | UNION BANK OF SWITZERLAND | 12,879.000 | 221,867 | | | U |
| 254709-10-8 | DISCOVER FINL SVCS | | 06/03/2014 | CITIGROUP GLOBAL MARKETS | 25,365.000 | 1,457,760 | | | L |
| 260003-10-8 | DOVER CORP COM | | 06/17/2014 | Various | 45,538.000 | 3,964,056 | | | L |
| 26138E-10-9 | DR PEPPER SNAPPLE GROUP INC | | 06/03/2014 | Various | 25,413.000 | 1,431,104 | | | L |
| 233331-10-7 | DTE ENERGY CO | | 06/19/2014 | GOLDMAN, SACHS & CO. | 27,065.000 | 2,072,582 | | | L |
| 26441C-20-4 | DUKE ENERGY HLDG CORP | | 06/18/2014 | GOLDMAN, SACHS & CO. | 30,282.000 | 2,175,812 | | | L |
| 26483E-10-0 | DUN AND BRADSTREET CORP | | 06/03/2014 | Various | 15,569.000 | 1,638,697 | | | L |
| G29183-10-3 | EATON CORP PLC | E | 06/17/2014 | Various | 32,321.000 | 2,416,678 | | | L |
| F2924U-10-6 | EIFFAGE | D | 06/06/2014 | Various | 230.000 | 16,697 | | | U |
| 532457-10-8 | ELI LILLY & CO | | 06/18/2014 | Various | 45,351.000 | 2,691,138 | | | L |
| 268648-10-2 | EMC CORP | | 06/17/2014 | Various | 92,769.000 | 2,479,812 | | | L |
| 291011-10-4 | EMERSON ELEC CO | | 06/17/2014 | Various | 59,946.000 | 4,058,080 | | | L |
| T3679P-11-5 | ENEL SPA OMN STK PAR EUR1 | D | 06/23/2014 | Various | 44,137.000 | 254,777 | | | U |
| 29273R-10-9 | ENERGY TRANSFER PARTNERS | | 06/19/2014 | GOLDMAN, SACHS & CO. | 21,818.000 | 1,236,683 | | | L |
| T3643A-14-5 | ENI SPA | D | 06/19/2014 | Various | 74,729.000 | 1,925,433 | | | U |
| 293792-10-7 | ENTERPRISE PRODUCTS PARTNERS | | 06/19/2014 | GOLDMAN, SACHS & CO. | 14,915.000 | 1,119,297 | | | L |
| 29413U-10-3 | ENVISION HEALTHCARE HOLDINGS INC | | 06/10/2014 | GOLDMAN, SACHS & CO. | 14,240.000 | 507,151 | | | L |
| 26875P-10-1 | EOG RESOUR CES INC COM | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 6,486.000 | 747,455 | | | L |
| 26884L-10-9 | EQT CORPORATION | | 06/19/2014 | GOLDMAN, SACHS & CO. | 9,887.000 | 1,068,089 | | | L |
| 30219G-10-8 | EXPRESS SCRIPTS HOLDING CO | | 06/06/2014 | Various | 82,030.000 | 5,644,460 | | | L |
| 30231G-10-2 | EXXON MOBIL CORP | | 06/18/2014 | MORGAN STANLEY | 24,307.000 | 2,471,016 | | | L |
| 316773-10-0 | FIFTH THIRD BANCORP | | 06/03/2014 | CITIGROUP GLOBAL MARKETS | 74,482.000 | 1,548,278 | | | L |
| 369550-10-8 | GENERAL DYNAMICS CORP | | 06/18/2014 | Various | 22,223.000 | 2,536,740 | | | L |
| 369604-10-3 | GENERAL EL EC CO COM | | 06/17/2014 | Various | 149,850.000 | 4,012,271 | | | L |
| 370334-10-4 | GENERAL MLS INC | | 06/18/2014 | Various | 77,460.000 | 4,153,824 | | | L |
| 38141G-10-4 | GOLDMAN SA CHS GROUP INC | | 06/03/2014 | MORGAN STANLEY | 9,913.000 | 1,595,259 | | | L |
| 413875-10-5 | HARRIS CORP. | | 06/03/2014 | Various | 19,079.000 | 1,423,598 | | | L |
| 418056-10-7 | HASBRO INC COM | | 06/03/2014 | Various | 28,938.000 | 1,574,337 | | | L |
| 40412C-10-1 | HCA HOLDINGS INC | | 06/06/2014 | Various | 8,887.000 | 495,760 | | | L |
| 428236-10-3 | HEWLETT-PACKARD CO | | 06/17/2014 | Various | 70,522.000 | 2,349,304 | | | L |
| H36940-13-0 | HOLCIM | D | 06/05/2014 | Various | 11,940.000 | 1,074,773 | | | U |
| 438516-10-6 | HONEYWELL INTERNATIONAL INC | | 06/17/2014 | Various | 26,167.000 | 2,453,860 | | | L |
| 441060-10-0 | HOSPIRA INC. | | 06/06/2014 | GOLDMAN, SACHS & CO. | 11,992.000 | 608,604 | | | L |
| 443510-20-1 | HUBBELL, INC. CLASS B | | 06/17/2014 | Various | 19,925.000 | 2,386,267 | | | L |
| 452308-10-9 | ILLINOIS TOOL WKS INC | | 06/17/2014 | Various | 27,879.000 | 2,419,824 | | | L |
| N4578E-41-3 | ING GROEP NV -CVA OTHER | D | 06/06/2014 | Various | 11,942.000 | 170,221 | | | L |
| G47791-10-1 | INGERSOLL-RAND PLC | | 06/17/2014 | Various | 64,535.000 | 3,866,704 | | | L |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHINES CORP | | 06/18/2014 | Various | 37,208.000 | 6,998,098 | | | L |
| T55067-10-1 | INTESA SANPAOLO EURO.52 | D | 05/23/2014 | MS PASSPORT | 37,161.000 | 116,134 | | | U |
| 478160-10-4 | JOHNSON & JOHNSON | | 06/18/2014 | MORGAN STANLEY | 26,513.000 | 2,678,526 | | | L |
| 485170-30-2 | KANSAS CITY SOUTHERN | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 4,003.000 | 428,972 | | | L |
| B5337G-16-2 | KBC GROUP NV | D | 06/06/2014 | JEFFERIES & COMPANY, INC. | 1,934.000 | 113,741 | | | U |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 487836-10-8 | KELLOGG CO. | | 06/18/2014 | Various | 40,972.000 | 2,742,384 | | | L |
| 493267-10-8 | KEYCORP NEW COM | | 06/03/2014 | Various | 111,525.000 | 1,537,926 | | | L |
| 494368-10-3 | KIMBERLY-CLARK CORP | | 06/18/2014 | Various | 38,523.000 | 4,263,949 | | | L |
| 494550-10-6 | KINDER MORGAN ENERGY PRTNRS | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 8,445.000 | 676,828 | | | L |
| 500255-10-4 | KOHLS CORP | | 06/03/2014 | Various | 28,544.000 | 1,572,797 | | | L |
| N0139V-16-7 | KONINKLIJKE AHOLD N.V. | D | 03/28/2014 | EXCHANGE | 52,751.080 | 1,028,685 | | | U |
| 502424-10-4 | L-3 COMMUNICATIONS | | 06/18/2014 | Various | 33,947.000 | 3,978,714 | | | L |
| F54432-11-1 | LAFARGE (FRANCE) | D | 04/11/2014 | Various | 6,162.000 | 557,274 | | | U |
| 516806-10-6 | LAREDO PETROLEUM HOLDINGS INC | | 05/20/2014 | STOCK DIV. | 10,621.000 | 292,470 | | | L |
| 53219L-10-9 | LIFEPOINT HOSPITALS INC | | 06/09/2014 | Various | 7,800.000 | 502,513 | | | L |
| 534187-10-9 | LINCOLN NA TL CORP IN COM | | 06/03/2014 | Various | 32,731.000 | 1,614,899 | | | L |
| G5533W-24-8 | LLOYDS BANKING GROUP PLC | D | 04/15/2014 | CREDIT SUISSE | 43,068.000 | 51,548 | | | U |
| 539830-10-9 | LOCKHEED MARTIN CORP | | 06/18/2014 | Various | 26,085.000 | 4,268,229 | | | L |
| 548661-10-7 | LOWES COS INC USD0.50 | | 06/03/2014 | Various | 33,041.000 | 1,556,009 | | | L |
| N53745-10-0 | LYONDELLBASELL INDUSTRIES CLASS A | | 06/19/2014 | GOLDMAN, SACHS & CO. | 11,964.000 | 1,182,680 | | | L |
| 55616P-10-4 | MACYS INC | | 06/03/2014 | Various | 124,679.000 | 7,198,219 | | | L |
| 56585A-10-2 | MARATHON PETROLEUM CORP | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 17,587.000 | 1,574,267 | | | L |
| 570759-10-0 | MARKWEST ENERGY PARTNERS LP | | 06/19/2014 | GOLDMAN, SACHS & CO. | 11,319.000 | 754,084 | | | L |
| 571903-20-2 | MARRIOTT I NTL INC NEW CL A | | 06/03/2014 | Various | 22,824.000 | 1,365,548 | | | L |
| 580135-10-1 | MCDONALDS CORP | | 06/18/2014 | Various | 27,085.000 | 2,765,874 | | | L |
| 58155Q-10-3 | MCKESSON CORP | | 06/06/2014 | CITIGROUP GLOBAL MARKETS | 3,180.000 | 600,247 | | | L |
| 585055-10-6 | MEDTRONIC INC. | | 06/19/2014 | Various | 43,358.000 | 2,630,456 | | | L |
| 58933Y-10-5 | MERCK & CO. INC. | | 06/18/2014 | Various | 73,063.000 | 4,180,868 | | | L |
| 59151K-10-8 | METHANEX CORP | A | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 8,440.000 | 517,002 | | | L |
| 59408Q-10-6 | MICHAELS STORES INC | | 06/27/2014 | GOLDMAN, SACHS & CO. | 193,265.000 | 3,289,106 | | | L |
| 61945C-10-3 | MOSAIC COMPANY | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 6,048.000 | 306,670 | | | L |
| 628530-10-7 | MYLAN INC | | 06/06/2014 | CITIGROUP GLOBAL MARKETS | 12,038.000 | 600,466 | | | L |
| 633707-10-4 | NATIONAL BANK HOLDINGS CORPORATION | | 06/26/2014 | GOLDMAN, SACHS & CO. | 7,663.000 | 148,851 | | | L |
| 65339F-10-1 | NEXTERA ENERGY INC | | 06/19/2014 | Various | 18,793.000 | 1,828,644 | | | L |
| 65341B-10-6 | NEXTERA ENERGY PARTNERS LP | | 06/26/2014 | BANK OF AMERICA/MERRILL LYNCH | 15,000.000 | 375,000 | | | L |
| 655664-10-0 | NORDSTROM INC | | 06/03/2014 | CITIGROUP GLOBAL MARKETS | 22,015.000 | 1,399,020 | | | L |
| 655844-10-8 | NORFOLK SOUTHERN CORP | | 06/17/2014 | Various | 24,181.000 | 2,408,911 | | | L |
| D5813Z-10-4 | NORMA GROUP ORD | D | 04/15/2014 | MS PASSPORT | 278.000 | 14,098 | | | U |
| 664397-10-6 | NORTHEAST UTILITIES | | 06/19/2014 | Various | 45,006.000 | 2,071,272 | | | L |
| 666807-10-2 | NORTHROP GRUMMAN CORP | | 06/18/2014 | Various | 23,034.000 | 2,803,939 | | | L |
| H5820Q-15-0 | NOVARTIS AG-REG CMN STK | D | 06/27/2014 | Various | 4,208.000 | 377,514 | | | U |
| 670346-10-5 | NUCOR CORP. | | 06/19/2014 | GOLDMAN, SACHS & CO. | 9,259.000 | 478,774 | | | L |
| 681919-10-6 | OMNICOM GROUP | | 06/18/2014 | Various | 41,243.000 | 2,848,083 | | | L |
| 68389X-10-5 | ORACLE CORP COM | | 06/17/2014 | Various | 92,831.000 | 3,852,022 | | | L |
| 693718-10-8 | PACCAR INC | | 06/17/2014 | Various | 38,698.000 | 2,483,327 | | | L |
| 696429-30-7 | PALL CORP | | 06/17/2014 | Various | 29,010.000 | 2,476,207 | | | L |
| 701094-10-4 | PARKER HAN NIFIN CORP COM | | 06/17/2014 | Various | 19,175.000 | 2,429,334 | | | L |
| 701877-10-2 | PARSLEY ENERGY INC | | 06/19/2014 | GOLDMAN, SACHS & CO. | 35,524.000 | 805,613 | | | L |
| H6169Q-10-8 | PENTAIR LTD | | 06/02/2014 | GOLDMAN, SACHS & CO. | 15,552.000 | 1,176,982 | | | L |
| G7S00T-10-4 | PENTAIR PLC | E | 06/17/2014 | Various | 32,434.000 | 2,446,066 | | | L |
| 713448-10-8 | PEPSICO INC. | | 06/19/2014 | Various | 30,705.000 | 2,673,718 | | | L |
| 714046-10-9 | PERKINELMER INC | | 06/06/2014 | GOLDMAN, SACHS & CO. | 7,843.000 | 372,526 | | | L |
| 718546-10-4 | PHILLIPS 66 | | 06/19/2014 | Various | 32,756.000 | 2,774,985 | | | L |
| 723787-10-7 | PIONEER NA T RES CO COM | | 06/19/2014 | GOLDMAN, SACHS & CO. | 3,537.000 | 809,606 | | | L |
| 726503-10-5 | PLAINS ALL AMER PIPELINE LP | | 06/19/2014 | GOLDMAN, SACHS & CO. | 26,574.000 | 1,534,933 | | | L |
| 69351T-10-6 | PPL CORP | | 06/18/2014 | Various | 59,527.000 | 2,010,064 | | | L |
| 742718-10-9 | PROCTER & GAMBLE CO | | 06/18/2014 | MORGAN STANLEY | 35,060.000 | 2,832,516 | | | L |
| N72482-10-7 | QIAGEN N V | E | 06/10/2014 | Various | 15,893.000 | 367,173 | | | L |
| 747525-10-3 | QUALCOMM INC | | 06/18/2014 | Various | 48,091.000 | 3,856,067 | | | L |
| 74834L-10-0 | QUEST DIAGNOSTICS INC | | 06/18/2014 | Various | 45,982.000 | 2,658,422 | | | L |
| 755111-50-7 | RAYTHEON COMPANY | | 06/18/2014 | Various | 29,091.000 | 2,858,561 | | | L |
| F77098-10-5 | RENAULT SA COMMON STOCK | D | 06/06/2014 | UNION BANK OF SWITZERLAND | 1,498.000 | 143,709 | | | U |
| 762760-10-6 | RICE ENERGY INC | | 06/20/2014 | GOLDMAN, SACHS & CO. | 21,446.000 | 690,837 | | | L |
| G75754-10-4 | RIO TINTO CMN STK | D | 05/23/2014 | Various | 5,579.000 | 309,892 | | | U |
| 767754-10-4 | RITE AID CORP. | | 06/06/2014 | Various | 76,238.000 | 594,450 | | | L |
| 773903-10-9 | ROCKWELL AUTOMATION INC | | 06/17/2014 | Various | 19,413.000 | 2,440,158 | | | L |
| 776696-10-6 | ROPER CORP. | | 06/17/2014 | Various | 16,795.000 | 2,346,187 | | | L |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| G7690A-11-8 | ROYAL DUTCH SHELL 'B'SHS | D | 06/23/2014 | GS ALGOS | 4,719.000 | 199,568 | | | U |
| X7568G-11-5 | SANITEC CORPORATION | D | 06/30/2014 | Various | 7,734.000 | 93,885 | | | U |
| F5548N-10-1 | SANOFI S.A. | D | 05/20/2014 | MS PASSPORT | 3,198.000 | 338,259 | | | U |
| G7945M-10-7 | SEAGATE TECHNOLOGY | | 06/03/2014 | Various | 28,462.000 | 1,472,440 | | | L |
| D69671-21-8 | SIEMANS AG | D | 06/05/2014 | Various | 752.000 | 99,893 | | | U |
| G80797-10-6 | SIG PLC | D | 06/30/2014 | UNION BANK OF SWITZERLAND | 4,357.000 | 13,991 | | | U |
| 832696-40-5 | SMUCKER J M CO COM NEW | | 06/03/2014 | Various | 15,162.000 | 1,493,519 | | | L |
| F43638-14-1 | SOCIETE GENERALE COMMON STOCK | D | 06/06/2014 | Various | 4,848.000 | 281,976 | | | U |
| 844741-10-8 | SOUTHWEST AIRLINES CO | | 06/03/2014 | Various | 51,257.000 | 1,283,687 | | | L |
| 847560-10-9 | SPECTRA ENERGY CORP | | 06/18/2014 | Various | 55,932.000 | 2,229,283 | | | L |
| 854502-10-1 | STANLEY BLACK & DECKER INC | | 06/17/2014 | Various | 27,990.000 | 2,395,352 | | | L |
| 86764L-10-8 | SUNOCO LOGISTICS PARTNERS LP | | 06/20/2014 | GOLDMAN, SACHS & CO. | 24,109.000 | 1,086,088 | | | L |
| W90152-12-0 | SVENSKA CELLULOSA AB - B SHS | D | 05/16/2014 | Various | 7,240.000 | 201,912 | | | U |
| 871829-10-7 | SYSCO CORP | | 06/18/2014 | Various | 75,139.000 | 2,757,967 | | | L |
| 87612E-10-6 | TARGET CORP | | 06/19/2014 | Various | 75,469.000 | 4,497,293 | | | L |
| G86954-10-7 | TAYLOR WIMPEY PLC 25P | D | 05/15/2014 | VARIOUS | 837,100.000 | 1,532,533 | | | U |
| H84989-10-4 | TE CONNECTIVITY LTD | | 06/03/2014 | GOLDMAN, SACHS & CO. | 25,279.000 | 1,504,986 | | | L |
| 88033G-40-7 | TENET HEALTHCARE CORP | | 06/06/2014 | GOLDMAN, SACHS & CO. | 10,115.000 | 499,543 | | | L |
| 881609-10-1 | TESORO CORP | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 18,987.000 | 1,150,104 | | | L |
| 883556-10-2 | THERMO FIS HER SCIENTIFIC INC COM | | 06/06/2014 | CITIGROUP GLOBAL MARKETS | 3,081.000 | 367,878 | | | L |
| 887228-10-4 | TIME INC | | 06/09/2014 | DISTRIBUTION | 9,501.400 | 211,817 | | | L |
| 887317-30-3 | TIME WARNER INC | | 06/18/2014 | Various | 62,030.000 | 4,226,958 | | | L |
| F92124-10-0 | TOTAL SA EUR 2.5 | D | 06/25/2014 | Various | 22,857.000 | 1,690,430 | | | L |
| 89417E-10-9 | TRAVELERS COS INC | | 06/18/2014 | Various | 44,173.000 | 4,050,030 | | | L |
| 896047-50-3 | TRIBUNE CL A ORD | | 06/24/2014 | CRT CAPITAL GROUP | 8,500.000 | 699,465 | | | U |
| H89128-10-4 | TYCO INTER NATIONAL LTD BERMUDASHS | | 06/17/2014 | Various | 53,715.000 | 2,364,012 | | | L |
| 902494-10-3 | TYSON FOODS INC CLASS A | | 06/03/2014 | GOLDMAN, SACHS & CO. | 33,651.000 | 1,438,095 | | | L |
| T960AS-10-1 | Unicredit | D | 05/23/2014 | Various | 3,871.000 | 31,463 | | | L |
| 907818-10-8 | UNION PACIFIC CORP | | 06/19/2014 | Various | 20,399.000 | 2,823,296 | | | L |
| 911312-10-6 | UNITED PARCEL SERVICE INC CLASS B | | 06/19/2014 | Various | 41,713.000 | 4,205,662 | | | L |
| 912909-10-8 | UNITED STATES STEEL CORP | | 06/19/2014 | GOLDMAN, SACHS & CO. | 21,010.000 | 533,200 | | | L |
| 913017-10-9 | UNITED TECHNOLOGIES CORP | | 06/18/2014 | Various | 44,794.000 | 5,282,372 | | | L |
| 91529Y-10-6 | UNUM GROUP | | 06/03/2014 | JPMORGAN CHASE & CO. | 45,781.000 | 1,552,489 | | | L |
| 91913Y-10-0 | VALERO ENERGY CORP | | 06/27/2014 | Various | 80,500.000 | 4,291,405 | | | L |
| 92343V-10-4 | VERIZON COMMUNICATIONS | | 06/18/2014 | Various | 56,234.000 | 2,730,980 | | | L |
| 92553P-20-1 | VIACOM INC NEW CL B | | 06/03/2014 | Various | 17,948.000 | 1,527,465 | | | L |
| F97982-10-6 | VIVENDI EUR5.50 | D | 04/16/2014 | Various | 3,232.000 | 89,270 | | | U |
| 931422-10-9 | WALGREEN CO | | 06/06/2014 | Various | 7,936.000 | 594,963 | | | L |
| 931142-10-3 | WAL-MART STORES | | 06/18/2014 | Various | 37,121.000 | 2,878,950 | | | L |
| 94106L-10-9 | WASTE MGMT INC DEL | | 06/18/2014 | GOLDMAN, SACHS & CO. | 62,636.000 | 2,723,990 | | | L |
| 960413-10-2 | WESTLAKE CHEMICAL CORP | | 06/20/2014 | Various | 70,184.000 | 4,939,429 | | | L |
| 96950F-10-4 | WILLIAMS PARTNERS LP | | 06/19/2014 | CITIGROUP GLOBAL MARKETS | 11,362.000 | 602,367 | | | L |
| 976657-10-6 | WISCONSIN ENERGY | | 06/19/2014 | Various | 59,955.000 | 2,755,056 | | | L |
| 984121-10-3 | XEROX CORP COM | | 06/17/2014 | Various | 193,050.000 | 2,363,451 | | | L |
| G98290-10-2 | XL GROUP PLC | R | 06/03/2014 | GOLDMAN, SACHS & CO. | 47,117.000 | 1,520,377 | | | L |
| H9870Y-10-5 | ZURICH INSURANCE GROUP AG | D | 05/23/2014 | Various | 440.000 | 130,300 | | | L |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 374,981,679 | XXX | | XXX |
| 02001@-20-2 | ALLSTATE INTERNATIONAL ASSIGNMENTS LTD | | 06/30/2014 | VARIOUS | 20,000.000 | 126,490 | | | K |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 126,490 | XXX | | XXX |
| 46429B-68-9 | ISHARES MSCI EAFE MINIMUM VOLATILITY ETF | | 05/08/2014 | Various | 300,000.000 | 19,395,000 | | | L |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | 19,395,000 | XXX | | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 394,503,169 | XXX | | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 394,503,169 | XXX | | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 394,503,169 | XXX | | XXX |
| 9999999 - Totals | | | | | | 1,379,547,512 | XXX | 4,281,793 | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 31

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 02265Q-AA-6 | AMAL LTD ABS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,185,440 | 20,109,597 | 20,109,597 | 20,109,597 | | | | | | 20,109,597 | | 1,075,843 | 1,075,843 | 251,621 | 08/21/2021 | 1Z |
| 362157-XA-2 | GOVT NATL MTG ASSOC I #156473 | | 06/01/2014 | SCHEDULED REDEMPTION | | 7 | 7 | 8 | 7 | | | | | | 7 | | | | | 05/15/2016 | 1 |
| 36216A-N9-8 | GOVT NATL MTG ASSOC I #158916 | | 06/01/2014 | SCHEDULED REDEMPTION | | 733 | 733 | 762 | 742 | | (9) | | (9) | | 733 | | | | 31 | 09/15/2016 | 1 |
| 36216N-A9-4 | GOVT NATL MTG ASSOC I #169332 | | 06/01/2014 | SCHEDULED REDEMPTION | | 7 | 7 | 7 | 7 | | | | | | 7 | | | | | 10/15/2016 | 1 |
| 362165-KQ-4 | GOVT NATL MTG ASSOC I #184003 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,038 | 8,796 | 9,630 | 9,172 | | (24) | | (24) | | 9,149 | | (110) | (110) | 232 | 06/15/2017 | 1 |
| 362167-D8-8 | GOVT NATL MTG ASSOC I #185627 | | 06/01/2014 | SCHEDULED REDEMPTION | | 103 | 103 | 107 | 105 | | (2) | | (2) | | 103 | | | | 4 | 03/15/2017 | 1 |
| 36217D-3Z-5 | GOVT NATL MTG ASSOC I #190816 | | 06/01/2014 | SCHEDULED REDEMPTION | | 467 | 467 | 485 | 473 | | (7) | | (7) | | 467 | | | | 20 | 03/15/2017 | 1 |
| 36217J-P9-6 | GOVT NATL MTG ASSOC I #194948 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 497 | 457 | 514 | 489 | | (2) | | (2) | | 488 | | 10 | 10 | 14 | 07/15/2017 | 1 |
| 362171-K6-6 | GOVT NATL MTG ASSOC I #209217 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,965 | 4,946 | 5,415 | 5,086 | | (15) | | (15) | | 5,071 | | (105) | (105) | 130 | 03/15/2017 | 1 |
| 362172-V4-7 | GOVT NATL MTG ASSOC I #210435 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,825 | 4,740 | 5,189 | 4,939 | | (15) | | (15) | | 4,924 | | (100) | (100) | 125 | 05/15/2017 | 1 |
| 36218R-N6-5 | GOVT NATL MTG ASSOC I #230013 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,578 | 8,541 | 9,415 | 8,757 | | (14) | | (14) | | 8,744 | | (165) | (165) | 239 | 07/15/2017 | 1 |
| 36218S-TK-6 | GOVT NATL MTG ASSOC I #231054 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,789 | 1,782 | 1,950 | 2,079 | | (7) | | (7) | | 2,073 | | (283) | (283) | 47 | 11/15/2021 | 1 |
| 362181-AD-1 | GOVT NATL MTG ASSOC I #237704 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,079 | 11,670 | 12,844 | 12,059 | | (13) | | (13) | | 12,046 | | 34 | 34 | 328 | 06/15/2020 | 1 |
| 36219Q-XU-2 | GOVT NATL MTG ASSOC I #256391 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 27,608 | 26,129 | 28,571 | 27,558 | | (26) | | (26) | | 27,532 | | 77 | 77 | 694 | 04/15/2023 | 1 |
| 36219W-ZT-0 | GOVT NATL MTG ASSOC I #261854 | | 06/01/2014 | SCHEDULED REDEMPTION | | 226 | 226 | 236 | 229 | | (3) | | (3) | | 226 | | | | 10 | 02/15/2019 | 1 |
| 362196-ZF-7 | GOVT NATL MTG ASSOC I #269042 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 117 | 114 | 128 | 121 | | | | | | 121 | | (3) | (3) | 4 | 12/15/2018 | 1 |
| 36220M-3L-1 | GOVT NATL MTG ASSOC I #282603 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 01/15/2023 | 1 |
| 362200-BM-8 | GOVT NATL MTG ASSOC I #292644 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,491 | 4,282 | 4,710 | 4,548 | | (6) | | (6) | | 4,542 | | (50) | (50) | 121 | 04/15/2021 | 1 |
| 362208-PS-3 | GOVT NATL MTG ASSOC I #300233 | | 06/01/2014 | SCHEDULED REDEMPTION | | 139 | 139 | 145 | 145 | | (6) | | (6) | | 139 | | | | 6 | 12/15/2020 | 1 |
| 36223A-S6-0 | GOVT NATL MTG ASSOC I #302141 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,226 | 5,199 | 5,431 | 5,394 | | (5) | | (5) | | 5,390 | | (163) | (163) | 164 | 04/15/2021 | 1 |
| 36224A-RK-9 | GOVT NATL MTG ASSOC I #322790 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,350 | 1,350 | 1,388 | 1,361 | | (10) | | (10) | | 1,350 | | | | 50 | 03/15/2022 | 1 |
| 36224H-NH-5 | GOVT NATL MTG ASSOC I #328992 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 657 | 655 | 716 | 660 | | (2) | | (2) | | 658 | | (1) | (1) | 14 | 02/15/2023 | 1 |
| 36224N-4F-7 | GOVT NATL MTG ASSOC I #333922 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,064 | 2,979 | 3,260 | 3,138 | | (4) | | (4) | | 3,134 | | (71) | (71) | 79 | 09/15/2022 | 1 |
| 36224Q-2T-2 | GOVT NATL MTG ASSOC I #335686 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,136 | 14,679 | 16,051 | 15,662 | | (16) | | (16) | | 15,645 | | (510) | (510) | 390 | 05/15/2023 | 1 |
| 36224S-YF-3 | GOVT NATL MTG ASSOC I #337410 | | 06/01/2014 | SCHEDULED REDEMPTION | | 44 | 44 | 43 | 43 | | | | | | 44 | | | | 2 | 05/15/2023 | 1 |
| 36224V-CS-2 | GOVT NATL MTG ASSOC I #339481 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,382 | 9,375 | 10,251 | 9,920 | | (13) | | (13) | | 9,907 | | 474 | 474 | 248 | 03/15/2023 | 1 |
| 36203E-AY-4 | GOVT NATL MTG ASSOC I #346623 | | 06/01/2014 | SCHEDULED REDEMPTION | | 136 | 136 | 155 | 151 | | (16) | | (16) | | 136 | | | | 5 | 06/15/2023 | 1 |
| 36203P-CA-9 | GOVT NATL MTG ASSOC I #354765 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,601 | 2,601 | 2,338 | 2,311 | | 290 | | 290 | | 2,601 | | | | 86 | 02/15/2024 | 1 |
| 36203X-JU-1 | GOVT NATL MTG ASSOC I #362175 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 31,711 | 29,102 | 33,256 | 33,047 | | (96) | | (96) | | 32,951 | | (1,240) | (1,240) | 676 | 01/15/2024 | 1 |
| 36204G-PV-8 | GOVT NATL MTG ASSOC I #369536 | | 06/01/2014 | SCHEDULED REDEMPTION | | 284 | 284 | 292 | 293 | | (9) | | (9) | | 284 | | | | 11 | 09/15/2024 | 1 |
| 36204J-5P-7 | GOVT NATL MTG ASSOC I #371754 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,478 | 3,478 | 3,197 | 3,183 | | 294 | | 294 | | 3,478 | | | | 106 | 04/15/2024 | 1 |
| 36204R-B7-2 | GOVT NATL MTG ASSOC I #377262 | | 06/01/2014 | SCHEDULED REDEMPTION | | 100 | 100 | 103 | 103 | | (3) | | (3) | | 100 | | | | 4 | 08/15/2026 | 1 |
| 36204W-NE-3 | GOVT NATL MTG ASSOC I #382089 | | 06/01/2014 | SCHEDULED REDEMPTION | | 451 | 451 | 515 | 493 | | (42) | | (42) | | 451 | | | | 15 | 01/15/2024 | 1 |
| 36205Q-QY-9 | GOVT NATL MTG ASSOC I #386671 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,367 | 9,321 | 9,639 | 9,707 | | (4) | | (4) | | 9,702 | | (336) | (336) | 279 | 02/15/2025 | 1 |
| 36205L-JN-1 | GOVT NATL MTG ASSOC I #393669 | | 06/01/2014 | SCHEDULED REDEMPTION | | 84 | 84 | 87 | 89 | | (5) | | (5) | | 84 | | | | 4 | 01/15/2025 | 1 |
| 36205S-BB-0 | GOVT NATL MTG ASSOC I #398834 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,595 | 5,349 | 5,485 | 5,549 | | (2) | | (2) | | 5,547 | | 47 | 47 | 151 | 08/15/2026 | 1 |
| 36205X-WP-5 | GOVT NATL MTG ASSOC I #403954 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,514 | 11,725 | 12,129 | 12,288 | | (8) | | (8) | | 12,280 | | 1,234 | 1,234 | 351 | 09/15/2024 | 1 |
| 36205X-2N-3 | GOVT NATL MTG ASSOC I #404081 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,999 | 9,437 | 10,381 | 10,163 | | (12) | | (12) | | 10,152 | | (152) | (152) | 267 | 04/15/2025 | 1 |
| 36206F-QA-3 | GOVT NATL MTG ASSOC I #410049 | | 06/01/2014 | SCHEDULED REDEMPTION | | 367 | 367 | 402 | 409 | | (42) | | (42) | | 367 | | | | 14 | 07/15/2025 | 1 |
| 36206H-5L-8 | GOVT NATL MTG ASSOC I #412251 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 11/15/2030 | 1 |
| 36206U-HB-8 | GOVT NATL MTG ASSOC I #421526 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 26,786 | 26,446 | 26,777 | 26,990 | | (5) | | (5) | | 26,985 | | (199) | (199) | 704 | 01/15/2027 | 1 |
| 36206V-VU-8 | GOVT NATL MTG ASSOC I #422827 | | 06/01/2014 | SCHEDULED REDEMPTION | | 150 | 150 | 152 | 153 | | (4) | | (4) | | 150 | | | | 6 | 06/15/2026 | 1 |
| 36206V-YY-7 | GOVT NATL MTG ASSOC I #422927 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,220 | 4,868 | 4,933 | 4,984 | | (2) | | (2) | | 4,982 | | 238 | 238 | 130 | 06/15/2026 | 1 |
| 36207L-W9-5 | GOVT NATL MTG ASSOC I #435472 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 30,655 | 30,490 | 31,267 | 31,703 | | (11) | | (11) | | 31,692 | | (1,037) | (1,037) | 862 | 07/15/2026 | 1 |
| 36209F-L3-1 | GOVT NATL MTG ASSOC I #470246 | | 06/01/2014 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 7 | | (1) | | (1) | | 6 | | | | | 04/15/2029 | 1 |
| 36210E-EC-9 | GOVT NATL MTG ASSOC I #489831 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,491 | 2,483 | 2,629 | 2,725 | | (4) | | (4) | | 2,721 | | (230) | (230) | 58 | 07/15/2029 | 1 |
| 36210J-XJ-2 | GOVT NATL MTG ASSOC I #493981 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 06/15/2029 | 1 |
| 36210J-Y2-8 | GOVT NATL MTG ASSOC I #494029 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,944 | 1,915 | 2,211 | 2,122 | | (2) | | (2) | | 2,121 | | (176) | (176) | 48 | 07/15/2029 | 1 |
| 36210W-KC-2 | GOVT NATL MTG ASSOC I #504391 | | 06/01/2014 | SCHEDULED REDEMPTION | | 9 | 9 | 10 | 10 | | (1) | | (1) | | 9 | | | | | 06/15/2029 | 1 |
| 36211A-4P-8 | GOVT NATL MTG ASSOC I #507630 | | 06/01/2014 | SCHEDULED REDEMPTION | | 144 | 144 | 139 | 140 | | 4 | | 4 | | 144 | | | | 4 | 06/15/2029 | 1 |
| 36211D-DV-9 | GOVT NATL MTG ASSOC I #509616 | | 06/01/2014 | SCHEDULED REDEMPTION | | 157 | 157 | 166 | 171 | | (14) | | (14) | | 157 | | | | 5 | 07/15/2029 | 1 |
| 36211E-SM-1 | GOVT NATL MTG ASSOC I #510924 | | 06/01/2014 | SCHEDULED REDEMPTION | | 16 | 16 | 17 | 17 | | (1) | | (1) | | 16 | | | | 1 | 06/15/2029 | 1 |
| 36211F-PN-9 | GOVT NATL MTG ASSOC I #511729 | | 06/01/2014 | SCHEDULED REDEMPTION | | 20 | 20 | 21 | 22 | | (2) | | (2) | | 20 | | | | 1 | 10/15/2030 | 1 |
| 36211G-3H-4 | GOVT NATL MTG ASSOC I #513000 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,557 | 2,357 | 2,496 | 2,474 | | (1) | | (1) | | 2,473 | | 83 | 83 | 55 | 07/15/2029 | 1 |
| 36211H-U6-6 | GOVT NATL MTG ASSOC I #513705 | | 06/01/2014 | SCHEDULED REDEMPTION | | 7 | 7 | 7 | 8 | | (1) | | (1) | | 7 | | | | | 07/15/2029 | 1 |
| 36211M-ZQ-6 | GOVT NATL MTG ASSOC I #517451 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 732 | 722 | 764 | 826 | | (1) | | (1) | | 825 | | (93) | (93) | 17 | 12/15/2029 | 1 |
| 36211R-FN-4 | GOVT NATL MTG ASSOC I #520473 | | 06/01/2014 | SCHEDULED REDEMPTION | | 49 | 49 | 52 | 56 | | (7) | | (7) | | 49 | | | | 2 | 01/15/2030 | 1 |
| 36211S-RY-5 | GOVT NATL MTG ASSOC I #521703 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,542 | 5,120 | 5,420 | 5,389 | | (2) | | (2) | | 5,387 | | 155 | 155 | 119 | 12/15/2029 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 36211T-SX-4 | GOVT NATL MTG ASSOC I #522634 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,002 | 972 | 1,029 | 1,026 | | (1) | | (1) | | 1,025 | | (23) | (23) | 23 | 01/15/2030 | 1 |
| 36211U-HC-9 | GOVT NATL MTG ASSOC I #523227 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,661 | 3,570 | 3,835 | 3,970 | | (3) | | (3) | | 3,967 | | (306) | (306) | 89 | 10/15/2030 | 1 |
| 36211U-5G-3 | GOVT NATL MTG ASSOC I #523847 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 48,571 | 46,973 | 49,713 | 50,106 | | (20) | | (20) | | 50,086 | | (1,514) | (1,514) | 1,095 | 03/15/2030 | 1 |
| 36212A-4M-4 | GOVT NATL MTG ASSOC I #528328 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,016 | 2,016 | 2,133 | 2,231 | | (215) | | (215) | | 2,016 | | | | 70 | 02/15/2030 | 1 |
| 36212S-KZ-8 | GOVT NATL MTG ASSOC I #542212 | | 06/01/2014 | SCHEDULED REDEMPTION | | 16 | 16 | 17 | 18 | | (2) | | (2) | | 16 | | | | 1 | 12/15/2030 | 1 |
| 36212U-AC-5 | GOVT NATL MTG ASSOC I #543703 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 867 | 773 | 818 | 833 | | | | | | 833 | | 35 | 35 | 18 | 11/15/2030 | 1 |
| 36295S-W9-3 | GOVT NATL MTG ASSOC I #679372 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,123,349 | 1,014,285 | 1,030,767 | 1,028,655 | | (28) | | (28) | | 1,028,626 | | 94,722 | 94,722 | 18,212 | 04/15/2038 | 1 |
| 36295X-A5-4 | GOVT NATL MTG ASSOC I #683228 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4,493 | 4,493 | 4,566 | 4,597 | | (104) | | (104) | | 4,493 | | | | 117 | 04/15/2038 | 1 |
| 36225A-M7-2 | GOVT NATL MTG ASSOC I #780382 | | 06/01/2014 | Various | | 54,668 | 51,477 | 50,075 | 50,935 | | 182 | | 182 | | 51,117 | | 3,551 | 3,551 | 1,650 | 08/15/2020 | 1 |
| 36225A-M8-0 | GOVT NATL MTG ASSOC I #780383 | | 06/01/2014 | SCHEDULED REDEMPTION | | 42 | 42 | 42 | 42 | | | | | | 42 | | | | 2 | 08/15/2020 | 1 |
| 36225A-T3-4 | GOVT NATL MTG ASSOC I #780570 | | 06/01/2014 | SCHEDULED REDEMPTION | | 155 | 155 | 178 | 177 | | (21) | | (21) | | 155 | | | | 5 | 05/15/2027 | 1 |
| 36202A-M4-6 | GOVT NATL MTG ASSOC II # 379 | | 06/01/2014 | SCHEDULED REDEMPTION | | 33 | 33 | 34 | 33 | | | | | | 33 | | | | 2 | 08/20/2015 | 1 |
| 36202A-PY-7 | GOVT NATL MTG ASSOC II # 439 | | 06/01/2014 | SCHEDULED REDEMPTION | | 85 | 85 | 87 | 85 | | (1) | | (1) | | 85 | | | | 4 | 11/20/2015 | 1 |
| 36202A-Q6-7 | GOVT NATL MTG ASSOC II # 477 | | 06/01/2014 | SCHEDULED REDEMPTION | | 187 | 187 | 191 | 188 | | (1) | | (1) | | 187 | | | | 9 | 01/20/2016 | 1 |
| 36202A-RR-0 | GOVT NATL MTG ASSOC II # 496 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,434 | 8,882 | 9,082 | 8,931 | | (6) | | (6) | | 8,925 | | 509 | 509 | 305 | 02/20/2016 | 1 |
| 36202A-SA-6 | GOVT NATL MTG ASSOC II # 513 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 755 | 751 | 756 | 754 | | | | | | 754 | | 1 | 1 | 25 | 03/20/2016 | 1 |
| 36202A-SB-4 | GOVT NATL MTG ASSOC II # 514 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,971 | 5,886 | 6,031 | 5,886 | | | | | | 5,886 | | 85 | 85 | 201 | 03/20/2016 | 1 |
| 36202A-VS-3 | GOVT NATL MTG ASSOC II # 625 | | 06/01/2014 | SCHEDULED REDEMPTION | | 28 | 28 | 26 | 27 | | 1 | | 1 | | 28 | | | | 1 | 09/20/2016 | 1 |
| 36202A-XW-2 | GOVT NATL MTG ASSOC II # 693 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 42 | 40 | 36 | 38 | | | | | | 38 | | 4 | 4 | 1 | 01/20/2017 | 1 |
| 36202A-XX-0 | GOVT NATL MTG ASSOC II # 694 | | 06/01/2014 | SCHEDULED REDEMPTION | | 52 | 52 | 49 | 50 | | 1 | | 1 | | 52 | | | | 2 | 01/20/2017 | 1 |
| 36202A-Y3-5 | GOVT NATL MTG ASSOC II # 730 | | 06/01/2014 | SCHEDULED REDEMPTION | | 10 | 10 | 9 | 9 | | 1 | | 1 | | 10 | | | | | 03/20/2017 | 1 |
| 36202A-Y4-3 | GOVT NATL MTG ASSOC II # 731 | | 06/01/2014 | SCHEDULED REDEMPTION | | 150 | 150 | 139 | 145 | | 5 | | 5 | | 150 | | | | 7 | 03/20/2017 | 1 |
| 36202A-ZL-4 | GOVT NATL MTG ASSOC II # 747 | | 06/01/2014 | SCHEDULED REDEMPTION | | 65 | 65 | 74 | 71 | | (6) | | (6) | | 65 | | | | 3 | 04/20/2017 | 1 |
| 36202A-ZM-2 | GOVT NATL MTG ASSOC II # 748 | | 06/01/2014 | SCHEDULED REDEMPTION | | 146 | 146 | 136 | 142 | | 4 | | 4 | | 146 | | | | 6 | 04/20/2017 | 1 |
| 36202A-Z5-9 | GOVT NATL MTG ASSOC II # 764 | | 06/01/2014 | SCHEDULED REDEMPTION | | 509 | 509 | 459 | 479 | | 30 | | 30 | | 509 | | | | 20 | 05/20/2017 | 1 |
| 36202A-2N-6 | GOVT NATL MTG ASSOC II # 781 | | 06/01/2014 | SCHEDULED REDEMPTION | | 78 | 78 | 88 | 83 | | (5) | | (5) | | 78 | | | | 3 | 06/20/2017 | 1 |
| 36202A-2P-1 | GOVT NATL MTG ASSOC II # 782 | | 06/01/2014 | SCHEDULED REDEMPTION | | 88 | 88 | 82 | 84 | | 4 | | 4 | | 88 | | | | 4 | 06/20/2017 | 1 |
| 36202A-3Z-8 | GOVT NATL MTG ASSOC II # 816 | | 06/01/2014 | SCHEDULED REDEMPTION | | 179 | 179 | 167 | 175 | | 4 | | 4 | | 179 | | | | 8 | 08/20/2017 | 1 |
| 36202A-4U-8 | GOVT NATL MTG ASSOC II # 835 | | 06/01/2014 | SCHEDULED REDEMPTION | | 402 | 402 | 375 | 400 | | 3 | | 3 | | 402 | | | | 17 | 09/20/2017 | 1 |
| 36202A-5N-3 | GOVT NATL MTG ASSOC II # 853 | | 06/01/2014 | SCHEDULED REDEMPTION | | 508 | 508 | 473 | 479 | | 30 | | 30 | | 508 | | | | 19 | 10/20/2017 | 1 |
| 36202A-6F-9 | GOVT NATL MTG ASSOC II # 870 | | 06/01/2014 | SCHEDULED REDEMPTION | | 329 | 329 | 307 | 306 | | 23 | | 23 | | 329 | | | | 14 | 11/20/2017 | 1 |
| 36202A-6Y-8 | GOVT NATL MTG ASSOC II # 887 | | 06/01/2014 | SCHEDULED REDEMPTION | | 988 | 988 | 922 | 952 | | 36 | | 36 | | 988 | | | | 42 | 12/20/2017 | 1 |
| 36202B-AF-2 | GOVT NATL MTG ASSOC II # 906 | | 06/01/2014 | SCHEDULED REDEMPTION | | 244 | 244 | 228 | 241 | | 2 | | 2 | | 244 | | | | 10 | 01/20/2018 | 1 |
| 36202A-WC-7 | GOVT NATL MTG ASSOC II #000643 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 88 | 83 | 93 | 87 | | | | | | 87 | | 1 | 1 | 2 | 10/20/2016 | 1 |
| 36202B-A4-7 | GOVT NATL MTG ASSOC II #000927 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,027 | 935 | 1,064 | 1,008 | | (4) | | (4) | | 1,004 | | 23 | 23 | 31 | 02/20/2018 | 1 |
| 36202B-XZ-3 | GOVT NATL MTG ASSOC II #001596 | | 06/01/2014 | SCHEDULED REDEMPTION | | 80 | 80 | 82 | 82 | | (2) | | (2) | | 80 | | | | 3 | 04/20/2021 | 1 |
| 36202B-Z9-9 | GOVT NATL MTG ASSOC II #001668 | | 06/01/2014 | SCHEDULED REDEMPTION | | 72 | 72 | 74 | 74 | | (2) | | (2) | | 72 | | | | 3 | 08/20/2021 | 1 |
| 36202C-A6-0 | GOVT NATL MTG ASSOC II #001829 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,641 | 1,465 | 1,615 | 1,583 | | (3) | | (3) | | 1,580 | | 61 | 61 | 41 | 05/20/2022 | 1 |
| 36216G-TY-4 | GOVT NATL MTG ASSOC II #164467 | | 06/01/2014 | SCHEDULED REDEMPTION | | 166 | 166 | 153 | 161 | | 5 | | 5 | | 166 | | | | 7 | 09/20/2016 | 1 |
| 36202L-JR-5 | GOVT NATL MTG ASSOC II #G29272 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,155 | 4,134 | 4,612 | 4,386 | | (16) | | (16) | | 4,370 | | (215) | (215) | 132 | 09/20/2017 | 1 |
| 49549C-AA-6 | KING INTL LEASING LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,646,794 | 4,551,081 | 4,551,081 | 4,551,081 | | | | | | 4,551,081 | | 95,714 | 95,714 | 57,794 | 10/15/2022 | 1FE |
| 71646Y-AA-4 | PETRODRILL FIVE LTD ABS | E | 04/15/2014 | SCHEDULED REDEMPTION | | 499,979 | 499,979 | 499,979 | 499,979 | | | | | | 499,979 | | | | 10,975 | 04/15/2016 | 1 |
| 71646X-AA-6 | PETRODRILL FOUR LTD ABS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,565,986 | 2,500,510 | 2,500,510 | 2,500,510 | | | | | | 2,500,510 | | 65,476 | 65,476 | 75,393 | 01/15/2016 | 1FE |
| 71654Q-BC-5 | PETROLEOS MEXICANOS | E | 06/20/2014 | SCHEDULED REDEMPTION | | 1,100,000 | 1,100,000 | 1,100,000 | 1,100,000 | | | | | | 1,100,000 | | | | 11,000 | 12/20/2022 | 1FE |
| 71654Q-BD-3 | PETROLEOS MEXICANOS | E | 06/20/2014 | SCHEDULED REDEMPTION | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 4,875 | 12/20/2022 | 1FE |
| 74046B-AA-4 | PREMIER AIRCRAFT LEASING | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,995,756 | 2,833,150 | 2,833,150 | 2,833,150 | | | | | | 2,833,150 | | 162,606 | 162,606 | 40,807 | 02/06/2022 | 1FE |
| 74046B-AB-2 | PREMIER AIRCRAFT LEASING | E | 04/10/2014 | SCHEDULED REDEMPTION | | 419,688 | 419,688 | 419,688 | 419,688 | | | | | | 419,688 | | | | 7,443 | 04/10/2022 | 1FE |
| 742651-DJ-8 | PRIVATE EXPORT FUNDING | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 27,753,275 | 25,000,000 | 24,829,750 | 24,878,035 | | 3,240 | | 3,240 | | 24,881,275 | | 2,872,000 | 2,872,000 | 316,528 | 12/15/2021 | 1FE |
| 742651-DK-5 | PRIVATE EXPORT FUNDING | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,178,815 | 5,000,000 | 4,987,550 | 4,992,881 | | 432 | | 432 | | 4,993,313 | | 185,502 | 185,502 | 33,125 | 12/15/2017 | 1FE |
| 746388-AA-5 | PURPLE CHEN 2011 LLC | | 05/01/2014 | SCHEDULED REDEMPTION | | 97,436 | 97,436 | 97,436 | 97,436 | | | | | | 97,436 | | | | 1,332 | 08/01/2023 | 1FE |
| 797224-AA-0 | SAN CLEMENTE LEASING LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,306,709 | 13,522,064 | 13,522,064 | 13,522,064 | | | | | | 13,522,064 | | 784,645 | 784,645 | 166,975 | 08/27/2021 | 1 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,644,036 | 13,022,796 | 13,022,796 | 13,022,796 | | | | | | 13,022,796 | | 621,239 | 621,239 | 138,150 | 06/07/2022 | 1FE |
| 797224-AC-6 | SAN CLEMENTE LEASING LLC | | 05/22/2014 | SCHEDULED REDEMPTION | | 245,399 | 245,399 | 245,399 | 245,399 | | | | | | 245,399 | | | | 3,718 | 11/22/2022 | 1FE |
| 805649-AA-8 | SAYARRA LTD | E | 04/29/2014 | SCHEDULED REDEMPTION | | 306,003 | 306,003 | 306,003 | 306,003 | | | | | | 306,003 | | | | 4,244 | 10/29/2021 | 1 |
| 805649-AB-6 | SAYARRA LTD | E | 04/29/2014 | Various | | 3,922,886 | 3,861,702 | 3,861,702 | 3,861,702 | | | | | | 3,861,702 | | 61,184 | 61,184 | 42,387 | 04/14/2022 | 1 |
| 89609G-AA-0 | TRICAHUE LEASING LLC | | 05/19/2014 | SCHEDULED REDEMPTION | | 294,754 | 294,754 | 294,754 | 294,754 | | | | | | 294,754 | | | | 5,163 | 11/19/2021 | 1FE |
| 89609G-AB-8 | TRICAHUE LEASING LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,687,685 | 5,347,297 | 5,347,297 | 5,347,297 | | | | | | 5,347,297 | | 340,388 | 340,388 | 69,515 | 02/26/2022 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 912833-KC-3 | U S TREAS STRIP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 768,950 | 769,000 | 655,119 | 760,879 | | 5,464 | | 5,464 | | 766,343 | | 2,607 | 2,607 | | 05/15/2014 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 107,651,649 | 101,386,620 | 101,126,804 | 101,281,063 | | 9,121 | | 9,121 | | 101,290,184 | | 6,361,465 | 6,361,465 | 1,270,183 | XXX | XXX |
| 11070T-AB-4 | BRITISH COLUMBIA PROV OF | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 60,398,650 | 65,000,000 | 64,654,850 | 64,692,298 | | 7,977 | | 7,977 | | 64,700,275 | | (4,301,625) | (4,301,625) | 570,556 | 10/23/2022 | 1FE |
| G1980#-AA-9 | CAYMAN ISLANDS 5.30% SER A NTS | F | 04/08/2014 | SCHEDULED REDEMPTION | | 833,333 | 833,333 | 833,333 | 833,333 | | | | | | 833,333 | | | | 22,083 | 04/08/2018 | 1 |
| 15238P-AC-0 | CENTRAL AMERICAN BANK | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,128,198 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 128,198 | 128,198 | 195,441 | 09/24/2014 | 1FE |
| 219868-BK-1 | CORP ANDINA DE FOMENTO | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,400,939 | 11,000,000 | 10,492,063 | 10,890,023 | | 19,791 | | 19,791 | | 10,909,815 | | 491,124 | 491,124 | 228,632 | 05/05/2015 | 1FE |
| 219868-BL-9 | CORP ANDINA DE FOMENTO | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,230,712 | 2,000,000 | 2,075,000 | 2,036,458 | | (2,816) | | (2,816) | | 2,033,643 | | 197,069 | 197,069 | 82,736 | 01/12/2017 | 1FE |
| 105756-BR-0 | FED REPUBLIC OF BRAZIL | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,065,000 | 5,000,000 | 4,510,000 | 4,532,827 | | 1,678 | | 1,678 | | 4,534,505 | | 530,495 | 530,495 | 206,250 | 01/07/2041 | 2FE |
| P7906#-AA-7 | GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1 | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,714,811 | 15,062,377 | 15,062,377 | 15,062,377 | | | | | | 15,062,377 | | 1,652,434 | 1,652,434 | 687,974 | 01/01/2023 | 2 |
| 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,097,215 | 11,266,422 | 11,266,422 | 11,266,422 | | | | | | 11,266,422 | | 1,830,794 | 1,830,794 | 331,342 | 05/30/2024 | 2AM |
| 500769-EQ-3 | KFW | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,611,600 | 20,000,000 | 19,724,400 | 19,782,773 | | 6,454 | | 6,454 | | 19,789,228 | | (177,628) | (177,628) | 285,000 | 08/25/2021 | 1FE |
| 563469-TX-3 | MANITOBA (PROVINCE OF) | A | 05/27/2014 | Various | | 20,818,280 | 22,000,000 | 21,968,710 | 21,972,144 | | 1,187 | | 1,187 | | 21,973,331 | | (1,155,051) | (1,155,051) | 314,708 | 09/06/2022 | 1FE |
| 55276V-AA-0 | MUBADALA DEVELOPMENT CO | F | 05/06/2014 | MATURED | | 10,500,000 | 10,500,000 | 10,491,250 | 10,499,309 | | 691 | | 691 | | 10,500,000 | | | | 301,875 | 05/06/2014 | 1FE |
| 656836-AB-9 | NA DEVELOPMENT BANK | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,490,050 | 23,000,000 | 22,730,800 | 22,756,460 | | 6,156 | | 6,156 | | 22,762,616 | | (1,272,566) | (1,272,566) | 237,667 | 10/26/2022 | 1FE |
| 65562Q-AF-2 | NORDIC INVESTMENT BANK | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 27,841,000 | 25,000,000 | 27,500,000 | 26,144,499 | | (88,546) | | (88,546) | | 26,055,953 | | 1,785,047 | 1,785,047 | 833,333 | 02/01/2017 | 1FE |
| 683234-8Y-7 | ONTARIO (PROVINCE OF) | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,141,600 | 5,000,000 | 4,997,700 | 4,999,297 | | 119 | | 119 | | 4,999,416 | | 142,184 | 142,184 | 39,375 | 06/16/2015 | 1FE |
| 70687W-AC-6 | PENERBANGAN MALAYSIA BD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,846,200 | 10,000,000 | 9,986,400 | 9,996,321 | | 393 | | 393 | | 9,996,714 | | 849,486 | 849,486 | 306,250 | 03/15/2016 | 1FE |
| 748149-AG-6 | PROVINCE OF QUEBEC | A | 05/27/2014 | Various | | 9,589,840 | 10,000,000 | 9,959,000 | 9,962,202 | | 1,223 | | 1,223 | | 9,963,425 | | (373,585) | (373,585) | 187,760 | 02/13/2023 | 1FE |
| 748148-RU-9 | QUEBEC PROVINCE | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 39,944,840 | 38,000,000 | 37,658,420 | 37,752,695 | | 8,351 | | 8,351 | | 37,761,046 | | 2,183,794 | 2,183,794 | 894,056 | 07/29/2020 | 1FE |
| 168863-AV-0 | REPUBLIC OF CHILE | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,312,500 | 5,000,000 | 4,993,850 | 4,995,685 | | 145 | | 145 | | 4,995,830 | | 316,670 | 316,670 | 127,014 | 08/05/2020 | 1FE |
| 168863-AW-8 | REPUBLIC OF CHILE | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,012,500 | 5,000,000 | 4,967,500 | 4,974,050 | | 741 | | 741 | | 4,974,791 | | 37,709 | 37,709 | 88,924 | 09/14/2021 | 1FE |
| 50064F-AH-7 | REPUBLIC OF KOREA | F | 04/16/2014 | MATURED | | 20,000,000 | 20,000,000 | 19,902,400 | 19,993,538 | | 6,462 | | 6,462 | | 20,000,000 | | | | 575,000 | 04/16/2014 | 1FE |
| 698299-AV-6 | REPUBLIC OF PANAMA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,645,000 | 7,000,000 | 7,922,500 | 7,772,881 | | (11,190) | | (11,190) | | 7,761,691 | | 883,309 | 883,309 | 335,271 | 01/29/2026 | 2FE |
| 698299-AX-2 | REPUBLIC OF PANAMA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,214,000 | 2,000,000 | 2,126,000 | 2,086,322 | | (3,125) | | (3,125) | | 2,083,197 | | 130,803 | 130,803 | 69,622 | 01/30/2020 | 2FE |
| 836205-AJ-3 | REPUBLIC OF SOUTH AFRICA | F | 06/02/2014 | Various | | 11,040,000 | 11,000,000 | 11,568,750 | 11,044,992 | | (36,808) | | (36,808) | | 11,008,185 | | 31,815 | 31,815 | 302,431 | 06/02/2014 | 2FE |
| 836205-AL-8 | REPUBLIC OF SOUTH AFRICA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,859,450 | 3,500,000 | 3,460,000 | 3,472,468 | | 620 | | 620 | | 3,473,088 | | 386,362 | 386,362 | 69,113 | 05/30/2022 | 2FE |
| 836205-AN-4 | REPUBLIC OF SOUTH AFRICA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,059,000 | 6,500,000 | 6,529,250 | 6,519,901 | | (680) | | (680) | | 6,519,220 | | 539,780 | 539,780 | 200,597 | 03/09/2020 | 2FE |
| 78307A-DA-8 | RUSSIA FOREIGN BOND | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,640,625 | 7,500,000 | 7,373,750 | 7,463,629 | | 6,682 | | 6,682 | | 7,470,311 | | 170,314 | 170,314 | 114,792 | 04/29/2015 | 2FE |
| 46513A-GA-2 | STATE OF ISRAEL | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,660,000 | 15,000,000 | 14,855,400 | 14,877,643 | | 3,043 | | 3,043 | | 14,880,687 | | 779,313 | 779,313 | 151,667 | 06/30/2022 | 1FE |
| 74727P-AJ-0 | STATE OF QATAR | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,375,000 | 15,000,000 | 14,980,500 | 14,995,687 | | 1,011 | | 1,011 | | 14,996,698 | | 378,302 | 378,302 | 418,333 | 01/20/2015 | 1FE |
| 00254E-JE-3 | SWEDISH EXPORT CREDIT | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,138,000 | 10,000,000 | 9,990,800 | 9,998,606 | | 488 | | 488 | | 9,999,094 | | 138,906 | 138,906 | 176,042 | 09/16/2014 | 1FE |
| 87973R-AA-8 | TEMASEK FINANCIAL I LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 23,017,743 | 21,000,000 | 20,952,750 | 20,970,091 | | 1,136 | | 1,136 | | 20,971,227 | | 2,046,516 | 2,046,516 | 391,300 | 10/25/2019 | 1FE |
| 91086Q-AL-2 | UNITED MEXICAN STATES | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,806,250 | 15,000,000 | 16,162,500 | 15,237,240 | | (49,346) | | (49,346) | | 15,187,894 | | 618,356 | 618,356 | 574,167 | 03/03/2015 | 2FE |
| 91086Q-AU-2 | UNITED MEXICAN STATES | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,125,000 | 10,000,000 | 10,237,000 | 10,096,179 | | (7,392) | | (7,392) | | 10,088,787 | | 1,036,213 | 1,036,213 | 400,000 | 01/15/2017 | 2FE |
| 91086Q-AY-4 | UNITED MEXICAN STATES | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,787,500 | 7,000,000 | 7,066,920 | 7,044,822 | | (1,609) | | (1,609) | | 7,043,213 | | 744,287 | 744,287 | 255,111 | 01/15/2020 | 2FE |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 452,344,836 | 441,162,132 | 444,000,595 | 441,723,174 | | (127,165) | | (127,165) | | 441,596,008 | | 10,748,828 | 10,748,828 | 9,974,421 | XXX | XXX |
| 605580-6U-8 | MISSISSIPPI ST G O-TXBL-2011 C | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,839,864 | 14,650,000 | 14,650,000 | 14,650,000 | | | | | | 14,650,000 | | 189,864 | 189,864 | 259,525 | 10/01/2023 | 1FE |
| 649875-MF-5 | NEW YORK ST JOB DEV GTD SPL PURP 04B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,328,283 | 3,085,000 | 3,085,000 | 3,085,000 | | | | | | 3,085,000 | | 243,283 | 243,283 | 94,298 | 03/01/2016 | 1FE |
| 745145-YU-0 | PUERTO RICO COMWLTH PUB IMPT G O 01A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 518,579 | 550,000 | 629,244 | 581,655 | | (2,138) | | (2,138) | | 579,518 | | (60,939) | (60,939) | 22,688 | 07/01/2017 | 2FE |
| 880541-QT-7 | TENNESSEE ST GO SER C | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,568,200 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 68,200 | 68,200 | 58,800 | 08/01/2023 | 1FE |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 21,254,926 | 20,785,000 | 20,864,244 | 20,816,655 | | (2,138) | | (2,138) | | 20,814,518 | | 440,408 | 440,408 | 435,310 | XXX | XXX |
| 642713-P4-7 | NEW BRITAIN CT G O PENSION 2005 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 981,033 | 945,000 | 945,000 | 945,000 | | | | | | 945,000 | | 36,033 | 36,033 | 15,530 | 06/01/2023 | 1FE |
| 167560-PL-9 | CHICAGO IL MET WTR RECLM DIST BABS 09 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,889,080 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | 889,080 | 889,080 | 114,400 | 12/01/2038 | 1FE |
| 454623-7V-5 | INDIANA BOND BK TXBL SCH SEVER 04-6A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,097,341 | 4,035,000 | 4,035,000 | 4,035,000 | | | | | | 4,035,000 | | 62,341 | 62,341 | 174,169 | 07/15/2019 | 1 |
| 517840-2R-4 | LAS VEGAS VY WTR DIST TAXABLE - REF SERB | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,239,150 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 239,150 | 239,150 | 77,633 | 06/01/2025 | 1FE |
| 434110-QJ-4 | HOBOKEN NJ PENSION 2003 CAP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 460,692 | 1,200,000 | 335,760 | 546,229 | | 7,594 | | 7,594 | | 553,824 | | (93,132) | (93,132) | | 04/01/2028 | 2FE |
| 434110-QL-9 | HOBOKEN NJ PENSION 2003 CAP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 442,909 | 1,355,000 | 339,482 | 552,283 | | 7,679 | | 7,679 | | 559,962 | | (117,053) | (117,053) | | 04/01/2030 | 2FE |
| 434110-QP-0 | HOBOKEN NJ PENSION 2003 CAP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 411,210 | 1,610,000 | 341,771 | 556,011 | | 7,731 | | 7,731 | | 563,741 | | (152,531) | (152,531) | | 04/01/2033 | 2FE |
| 476575-2N-4 | JERSEY CITY NJ G O QUAL FY ADJ 06 E | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,801,979 | 2,700,000 | 2,643,003 | 2,685,673 | | 2,039 | | 2,039 | | 2,687,712 | | 114,267 | 114,267 | 84,735 | 09/01/2016 | 1FE |
| 59656N-QP-5 | MIDDLESEX CNTY NJ PENSION 04 TXBL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,597,560 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | 97,560 | 97,560 | 38,700 | 10/01/2021 | 1FE |
| 685312-GR-5 | ORANGE TWNSHP NJ WTR-SWR UTIL 03 B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,526,257 | 2,475,000 | 2,404,760 | 2,454,707 | | 1,608 | | 1,608 | | 2,456,315 | | 69,942 | 69,942 | 37,538 | 06/01/2018 | 1FE |
| 68583R-BK-7 | OREGON CMNTY CLG LTD TAX PENSION 2004 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,276,777 | 2,940,000 | 2,787,443 | 2,887,712 | | 3,432 | | 3,432 | | 2,891,144 | | 385,633 | 385,633 | 37,879 | 06/30/2017 | 1FE |
| 686053-AT-6 | OREGON SCH BRD PENSION OBLIG 02A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,934,546 | 6,310,000 | 2,182,692 | 4,270,466 | | 64,637 | | 64,637 | | 4,335,102 | | 599,444 | 599,444 | | 06/30/2020 | 1FE |
| 686053-CK-3 | OREGON SCH BRD PENSION OBLIG 03A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,521,614 | 31,630,000 | 13,751,459 | 22,388,356 | | 299,678 | | 299,678 | | 22,688,034 | | 2,833,580 | 2,833,580 | | 06/30/2020 | 1FE |
| 486063-MH-0 | KATY TX INDPT SCH DIST PSF BABS 2010 D ( | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,592,400 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 592,400 | 592,400 | 199,288 | 02/15/2041 | 1FE |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 64,772,548 | 72,700,000 | 47,266,369 | 58,821,436 | | 394,398 | | 394,398 | | 59,215,834 | | 5,556,715 | 5,556,715 | 779,871 | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 313446-F2-7 | FED HOME LOAN MTG CORP #296485 | | 06/01/2014 | SCHEDULED REDEMPTION | | 136 | 136 | 152 | 140 | | (4) | | (4) | | 136 | | | | 6 | 07/01/2017 | 1 |
| 313401-U2-5 | FED HOME LOAN MTG CORP #360088 | | 06/01/2014 | SCHEDULED REDEMPTION | | 33 | 33 | 33 | 31 | | 2 | | 2 | | 33 | | | | 2 | 01/01/2020 | 1 |
| 313401-Y8-8 | FED HOME LOAN MTG CORP #360101 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 694 | 620 | 609 | 586 | | 1 | | 1 | | 587 | | 107 | 107 | 20 | 04/01/2020 | 1 |
| 313401-Z8-7 | FED HOME LOAN MTG CORP #360119 | | 06/01/2014 | SCHEDULED REDEMPTION | | 30 | 30 | 34 | 33 | | (3) | | (3) | | 30 | | | | 1 | 08/01/2020 | 1 |
| 31347X-WZ-3 | FED HOME LOAN MTG CORP #539664 | | 06/01/2014 | SCHEDULED REDEMPTION | | 12 | 12 | 14 | 14 | | (2) | | (2) | | 12 | | | | 1 | 09/01/2019 | 1 |
| 31353W-4K-0 | FED HOME LOAN MTG CORP #541726 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4 | 4 | 5 | 4 | | | | | | 4 | | | | | 11/01/2019 | 1 |
| 31353G-PF-3 | FED HOME LOAN MTG CORP #884022 | | 05/01/2014 | SCHEDULED REDEMPTION | | 208 | 208 | 223 | 208 | | | | | | 208 | | | | 8 | 06/01/2019 | 1 |
| 31335H-2K-8 | FED HOME LOAN MTG CORP #C90778 | | 06/01/2014 | SCHEDULED REDEMPTION | | 30,345 | 30,345 | 32,223 | 32,440 | | (2,095) | | (2,095) | | 30,345 | | | | 625 | 11/01/2023 | 1 |
| 3128E2-7C-4 | FED HOME LOAN MTG CORP #D96291 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,732 | 3,732 | 3,962 | 4,017 | | (285) | | (285) | | 3,732 | | | | 80 | 09/01/2023 | 1 |
| 312910-HS-4 | FED HOME LOAN MTG CORP 1289 PZ RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 48,437 | 48,437 | 43,878 | 45,895 | | 2,541 | | 2,541 | | 48,437 | | | | 1,717 | 06/15/2022 | 1 |
| 312910-PH-9 | FED HOME LOAN MTG CORP 1302 PZ RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 61,371 | 61,371 | 57,083 | 59,065 | | 2,305 | | 2,305 | | 61,371 | | | | 2,317 | 06/15/2022 | 1 |
| 312911-4L-1 | FED HOME LOAN MTG CORP 1376 Z RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 41,460 | 41,460 | 37,540 | 39,303 | | 2,157 | | 2,157 | | 41,460 | | | | 1,491 | 09/15/2022 | 1 |
| 3133T5-CW-1 | FED HOME LOAN MTG CORP 1725 Z RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 29,736 | 29,736 | 25,778 | 27,429 | | 2,307 | | 2,307 | | 29,736 | | | | 998 | 04/15/2024 | 1 |
| 31295V-7C-8 | FED HOME LOAN MTG CORP GOLD #A00891 | | 06/01/2014 | SCHEDULED REDEMPTION | | 25 | 25 | 27 | 27 | | (1) | | (1) | | 25 | | | | 1 | 04/01/2020 | 1 |
| 31295W-NQ-7 | FED HOME LOAN MTG CORP GOLD #A01299 | | 06/01/2014 | SCHEDULED REDEMPTION | | 180 | 180 | 191 | 192 | | (11) | | (11) | | 180 | | | | 8 | 04/01/2021 | 1 |
| 31297A-4X-9 | FED HOME LOAN MTG CORP GOLD #A23538 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,959 | 1,959 | 1,897 | 1,913 | | 46 | | 46 | | 1,959 | | | | 38 | 06/01/2034 | 1 |
| 31297K-JG-8 | FED HOME LOAN MTG CORP GOLD #A30263 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,633 | 1,633 | 1,617 | 1,622 | | 11 | | 11 | | 1,633 | | | | 38 | 12/01/2034 | 1 |
| 31297L-WK-2 | FED HOME LOAN MTG CORP GOLD #A31550 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,113 | 1,113 | 1,078 | 1,086 | | 27 | | 27 | | 1,113 | | | | 23 | 03/01/2035 | 1 |
| 312964-LA-5 | FED HOME LOAN MTG CORP GOLD #B12121 | | 06/01/2014 | SCHEDULED REDEMPTION | | 303 | 303 | 292 | 300 | | 3 | | 3 | | 303 | | | | 6 | 01/01/2019 | 1 |
| 312965-CV-6 | FED HOME LOAN MTG CORP GOLD #B12784 | | 06/01/2014 | SCHEDULED REDEMPTION | | 5,113 | 5,113 | 4,931 | 5,039 | | 74 | | 74 | | 5,113 | | | | 99 | 03/01/2019 | 1 |
| 312966-P3-2 | FED HOME LOAN MTG CORP GOLD #B14042 | | 06/01/2014 | SCHEDULED REDEMPTION | | 152 | 152 | 147 | 150 | | 2 | | 2 | | 152 | | | | 3 | 05/01/2019 | 1 |
| 312966-UB-8 | FED HOME LOAN MTG CORP GOLD #B14178 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,866 | 1,866 | 1,803 | 1,841 | | 25 | | 25 | | 1,866 | | | | 36 | 05/01/2019 | 1 |
| 312967-HM-7 | FED HOME LOAN MTG CORP GOLD #B14736 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,003 | 3,003 | 2,898 | 2,963 | | 40 | | 40 | | 3,003 | | | | 59 | 05/01/2019 | 1 |
| 312967-KE-1 | FED HOME LOAN MTG CORP GOLD #B14793 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,900 | 2,900 | 2,798 | 2,861 | | 39 | | 39 | | 2,900 | | | | 55 | 06/01/2019 | 1 |
| 31292G-BY-1 | FED HOME LOAN MTG CORP GOLD #C00005 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,500 | 2,197 | 2,471 | 2,393 | | (5) | | (5) | | 2,388 | | 112 | 112 | 69 | 08/01/2021 | 1 |
| 31292G-BL-9 | FED HOME LOAN MTG CORP GOLD #C00043 | | 06/01/2014 | SCHEDULED REDEMPTION | | 303 | 303 | 366 | 314 | | (11) | | (11) | | 303 | | | | 13 | 06/01/2021 | 1 |
| 31292G-C4-6 | FED HOME LOAN MTG CORP GOLD #C00091 | | 06/01/2014 | SCHEDULED REDEMPTION | | 143 | 143 | 152 | 152 | | (9) | | (9) | | 143 | | | | 6 | 12/01/2021 | 1 |
| 31292G-7H-3 | FED HOME LOAN MTG CORP GOLD #C00896 | | 06/01/2014 | SCHEDULED REDEMPTION | | 299 | 299 | 310 | 329 | | (30) | | (30) | | 299 | | | | 11 | 12/01/2029 | 1 |
| 31292H-AK-0 | FED HOME LOAN MTG CORP GOLD #C00910 | | 06/01/2014 | SCHEDULED REDEMPTION | | 303 | 303 | 312 | 323 | | (20) | | (20) | | 303 | | | | 11 | 01/01/2030 | 1 |
| 31292H-GR-9 | FED HOME LOAN MTG CORP GOLD #C01108 | | 06/01/2014 | SCHEDULED REDEMPTION | | 47 | 47 | 49 | 53 | | (5) | | (5) | | 47 | | | | 2 | 12/01/2030 | 1 |
| 31292H-MW-1 | FED HOME LOAN MTG CORP GOLD #C01273 | | 06/01/2014 | SCHEDULED REDEMPTION | | 8 | 8 | 9 | 9 | | (1) | | (1) | | 8 | | | | | 10/01/2031 | 1 |
| 31292H-P3-2 | FED HOME LOAN MTG CORP GOLD #C01342 | | 06/01/2014 | SCHEDULED REDEMPTION | | 31 | 31 | 31 | 33 | | (2) | | (2) | | 31 | | | | 1 | 02/01/2032 | 1 |
| 31293Y-C3-8 | FED HOME LOAN MTG CORP GOLD #C32790 | | 06/01/2014 | SCHEDULED REDEMPTION | | 16 | 16 | 17 | 17 | | (1) | | (1) | | 16 | | | | 1 | 10/01/2029 | 1 |
| 31294E-PM-5 | FED HOME LOAN MTG CORP GOLD #C37628 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 04/01/2030 | 1 |
| 31297X-EW-0 | FED HOME LOAN MTG CORP GOLD #C40149 | | 06/01/2014 | SCHEDULED REDEMPTION | | 87 | 87 | 90 | 96 | | (9) | | (9) | | 87 | | | | 4 | 07/01/2030 | 1 |
| 31298F-B2-7 | FED HOME LOAN MTG CORP GOLD #C46357 | | 06/01/2014 | SCHEDULED REDEMPTION | | 53 | 53 | 56 | 61 | | (7) | | (7) | | 53 | | | | 2 | 01/01/2031 | 1 |
| 31335G-KY-0 | FED HOME LOAN MTG CORP GOLD #C80311 | | 06/01/2014 | SCHEDULED REDEMPTION | | 30 | 30 | 32 | 32 | | (1) | | (1) | | 30 | | | | 1 | 03/01/2025 | 1 |
| 31335G-NG-6 | FED HOME LOAN MTG CORP GOLD #C80391 | | 06/01/2014 | SCHEDULED REDEMPTION | | 845 | 845 | 957 | 960 | | (115) | | (115) | | 845 | | | | 29 | 03/01/2026 | 1 |
| 3128FB-TC-9 | FED HOME LOAN MTG CORP GOLD #D70547 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,562 | 17,444 | 19,589 | 19,930 | | | | | | 19,930 | | (368) | (368) | 376 | 04/01/2026 | 1 |
| 31294J-6S-2 | FED HOME LOAN MTG CORP GOLD #E00881 | | 06/01/2014 | SCHEDULED REDEMPTION | | 93 | 93 | 97 | 95 | | (1) | | (1) | | 93 | | | | 4 | 09/01/2015 | 1 |
| 31294K-AT-2 | FED HOME LOAN MTG CORP GOLD #E00918 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,197 | 1,197 | 1,239 | 1,213 | | (16) | | (16) | | 1,197 | | | | 43 | 11/01/2015 | 1 |
| 31294K-BQ-7 | FED HOME LOAN MTG CORP GOLD #E00947 | | 06/01/2014 | SCHEDULED REDEMPTION | | 118 | 118 | 122 | 120 | | (2) | | (2) | | 118 | | | | 3 | 01/01/2016 | 1 |
| 31294K-Q5-7 | FED HOME LOAN MTG CORP GOLD #E01376 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,957 | 1,957 | 1,887 | 1,933 | | 24 | | 24 | | 1,957 | | | | 37 | 04/01/2018 | 1 |
| 3128GC-HM-7 | FED HOME LOAN MTG CORP GOLD #E77436 | | 06/01/2014 | Various | | 3,201 | 3,201 | 3,114 | 3,195 | | 6 | | 6 | | 3,201 | | | | 59 | 06/01/2014 | 1 |
| 3128GC-J8-6 | FED HOME LOAN MTG CORP GOLD #E77487 | | 05/01/2014 | SCHEDULED REDEMPTION | | 144 | 144 | 140 | 144 | | | | | | 144 | | | | 2 | 06/01/2014 | 1 |
| 3128GJ-YQ-4 | FED HOME LOAN MTG CORP GOLD #E82519 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,551 | 1,551 | 1,605 | 1,575 | | (25) | | (25) | | 1,551 | | | | 59 | 02/01/2016 | 1 |
| 31283G-Q3-4 | FED HOME LOAN MTG CORP GOLD #G00474 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,674 | 1,390 | 1,449 | 1,485 | | (1) | | (1) | | 1,484 | | 190 | 190 | 42 | 04/01/2025 | 1 |
| 31283G-R3-3 | FED HOME LOAN MTG CORP GOLD #G00506 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 35,789 | 32,427 | 35,239 | 34,359 | | (102) | | (102) | | 34,258 | | 1,532 | 1,532 | 1,012 | 12/01/2022 | 1 |
| 31283H-AV-7 | FED HOME LOAN MTG CORP GOLD #G00920 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,872 | 14,599 | 14,045 | 10,419 | | 13 | | 13 | | 10,433 | | 6,439 | 6,439 | 338 | 05/01/2028 | 1 |
| 31283H-GE-9 | FED HOME LOAN MTG CORP GOLD #G01097 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,176 | 2,176 | 2,242 | 2,323 | | (147) | | (147) | | 2,176 | | | | 80 | 12/01/2029 | 1 |
| 31283H-H6-5 | FED HOME LOAN MTG CORP GOLD #G01153 | | 06/01/2014 | SCHEDULED REDEMPTION | | 19 | 19 | 19 | 20 | | (2) | | (2) | | 19 | | | | 1 | 11/01/2030 | 1 |
| 31283H-JS-5 | FED HOME LOAN MTG CORP GOLD #G01173 | | 06/01/2014 | SCHEDULED REDEMPTION | | 762 | 762 | 781 | 820 | | (58) | | (58) | | 762 | | | | 25 | 01/01/2031 | 1 |
| 3128M6-VB-1 | FED HOME LOAN MTG CORP GOLD #G04810 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 400,758 | 369,401 | 380,007 | 384,758 | | (33) | | (33) | | 384,725 | | 16,034 | 16,034 | 6,109 | 10/01/2038 | 1 |
| 3128M7-G7-5 | FED HOME LOAN MTG CORP GOLD #G05322 | | 06/01/2014 | SCHEDULED REDEMPTION | | 59,009 | 59,009 | 60,703 | 61,312 | | (2,303) | | (2,303) | | 59,009 | | | | 1,396 | 08/01/2038 | 1 |
| 3128MJ-CJ-7 | FED HOME LOAN MTG CORP GOLD #G08072 | | 06/01/2014 | SCHEDULED REDEMPTION | | 9,464 | 9,464 | 9,377 | 9,401 | | 63 | | 63 | | 9,464 | | | | 225 | 08/01/2035 | 1 |
| 3128MJ-H9-4 | FED HOME LOAN MTG CORP GOLD #G08255 | | 06/01/2014 | SCHEDULED REDEMPTION | | 20,443 | 20,443 | 21,030 | 21,242 | | (799) | | (799) | | 20,443 | | | | 482 | 03/01/2038 | 1 |
| 31283K-A4-0 | FED HOME LOAN MTG CORP GOLD #G10927 | | 05/01/2014 | SCHEDULED REDEMPTION | | 509 | 509 | 457 | 507 | | 1 | | 1 | | 509 | | | | 2 | 06/01/2014 | 1 |
| 3128MB-KK-2 | FED HOME LOAN MTG CORP GOLD #G12798 | | 06/01/2014 | SCHEDULED REDEMPTION | | 54,646 | 54,646 | 56,599 | 56,831 | | (2,185) | | (2,185) | | 54,646 | | | | 1,292 | 09/01/2022 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 3128MB-UL-9 | FED HOME LOAN MTG CORP GOLD #G13087 | | 06/01/2014 | SCHEDULED REDEMPTION | | 23,863 | 23,863 | 24,716 | 24,840 | | (977) | | (977) | | 23,863 | | | | 566 | 04/01/2023 | 1 |
| 3128MB-5M-5 | FED HOME LOAN MTG CORP GOLD #G13352 | | 06/01/2014 | SCHEDULED REDEMPTION | | 124,531 | 124,531 | 128,982 | 130,049 | | (5,518) | | (5,518) | | 124,531 | | | | 2,962 | 12/01/2023 | 1 |
| 3128MC-C5-2 | FED HOME LOAN MTG CORP GOLD #G13492 | | 06/01/2014 | SCHEDULED REDEMPTION | | 174,314 | 174,314 | 180,544 | 181,982 | | (7,669) | | (7,669) | | 174,314 | | | | 4,154 | 02/01/2024 | 1 |
| 3128MC-DE-2 | FED HOME LOAN MTG CORP GOLD #G13501 | | 06/01/2014 | SCHEDULED REDEMPTION | | 82,159 | 82,159 | 85,095 | 86,089 | | (3,931) | | (3,931) | | 82,159 | | | | 1,966 | 01/01/2024 | 1 |
| 3128MC-ET-8 | FED HOME LOAN MTG CORP GOLD #G13546 | | 06/01/2014 | SCHEDULED REDEMPTION | | 103,989 | 103,989 | 107,705 | 109,301 | | (5,312) | | (5,312) | | 103,989 | | | | 2,477 | 04/01/2024 | 1 |
| 3128MM-HF-3 | FED HOME LOAN MTG CORP GOLD #G18229 | | 06/01/2014 | SCHEDULED REDEMPTION | | 19,485 | 19,485 | 20,182 | 20,271 | | (786) | | (786) | | 19,485 | | | | 464 | 01/01/2023 | 1 |
| 3128MM-HK-2 | FED HOME LOAN MTG CORP GOLD #G18233 | | 06/01/2014 | SCHEDULED REDEMPTION | | 25,964 | 25,964 | 26,892 | 27,043 | | (1,079) | | (1,079) | | 25,964 | | | | 630 | 02/01/2023 | 1 |
| 3128MM-JC-8 | FED HOME LOAN MTG CORP GOLD #G18258 | | 06/01/2014 | SCHEDULED REDEMPTION | | 23,000 | 23,000 | 23,822 | 23,897 | | (897) | | (897) | | 23,000 | | | | 526 | 06/01/2023 | 1 |
| 3128MM-KY-8 | FED HOME LOAN MTG CORP GOLD #G18310 | | 06/01/2014 | SCHEDULED REDEMPTION | | 36,738 | 36,738 | 38,051 | 38,027 | | (1,289) | | (1,289) | | 36,738 | | | | 900 | 05/01/2024 | 1 |
| 3128PG-CW-1 | FED HOME LOAN MTG CORP GOLD #J04585 | | 06/01/2014 | SCHEDULED REDEMPTION | | 14,014 | 14,014 | 14,515 | 14,211 | | (197) | | (197) | | 14,014 | | | | 331 | 04/01/2017 | 1 |
| 3128PK-MQ-4 | FED HOME LOAN MTG CORP GOLD #J07567 | | 06/01/2014 | SCHEDULED REDEMPTION | | 16,031 | 16,031 | 16,604 | 16,603 | | (572) | | (572) | | 16,031 | | | | 379 | 04/01/2023 | 1 |
| 3128PM-SL-5 | FED HOME LOAN MTG CORP GOLD #J09523 | | 06/01/2014 | SCHEDULED REDEMPTION | | 52,327 | 52,327 | 54,198 | 54,451 | | (2,123) | | (2,123) | | 52,327 | | | | 1,188 | 04/01/2024 | 1 |
| 31281L-B3-1 | FED HOME LOAN MTG CORP GOLD #N70058 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,158 | 3,158 | 3,230 | 3,209 | | (51) | | (51) | | 3,158 | | | | 112 | 07/01/2023 | 1 |
| 31283Y-5N-4 | FED HOME LOAN MTG CORP GOLD #P20054 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4,087 | 4,087 | 4,020 | 4,051 | | 36 | | 36 | | 4,087 | | | | 116 | 08/01/2028 | 1 |
| 31283Y-5V-6 | FED HOME LOAN MTG CORP GOLD #P20061 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,106 | 1,106 | 1,088 | 1,098 | | 8 | | 8 | | 1,106 | | | | 31 | 08/01/2028 | 1 |
| 31283Y-7L-6 | FED HOME LOAN MTG CORP GOLD #P20100 | | 06/01/2014 | SCHEDULED REDEMPTION | | 61,190 | 61,190 | 61,200 | 61,195 | | (5) | | (5) | | 61,190 | | | | 1,983 | 11/01/2028 | 1 |
| 31283Y-CT-3 | FED HOME LOAN MTG CORP GOLD #P20183 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,500 | 1,500 | 1,502 | 1,501 | | (1) | | (1) | | 1,500 | | | | 46 | 03/01/2029 | 1 |
| 31283Y-F4-5 | FED HOME LOAN MTG CORP GOLD #P20288 | | 06/01/2014 | SCHEDULED REDEMPTION | | 939 | 939 | 907 | 910 | | 29 | | 29 | | 939 | | | | 29 | 09/01/2029 | 1 |
| 31361D-QN-2 | FED NATL MTG ASSOC #028361 | | 06/01/2014 | SCHEDULED REDEMPTION | | 8 | 8 | 9 | 8 | | | | | | 8 | | | | | 06/01/2016 | 1 |
| 313610-JH-1 | FED NATL MTG ASSOC #046164 | | 06/01/2014 | SCHEDULED REDEMPTION | | 7 | 7 | 6 | 6 | | 1 | | 1 | | 7 | | | | | 05/01/2017 | 1 |
| 313614-Y3-7 | FED NATL MTG ASSOC #050230 | | 06/01/2014 | SCHEDULED REDEMPTION | | 30 | 30 | 29 | 30 | | | | | | 30 | | | | 1 | 09/01/2019 | 1 |
| 313615-GJ-9 | FED NATL MTG ASSOC #050601 | | 06/01/2014 | SCHEDULED REDEMPTION | | 201 | 201 | 220 | 222 | | (21) | | (21) | | 201 | | | | 8 | 07/01/2022 | 1 |
| 31362T-BW-2 | FED NATL MTG ASSOC #070253 | | 06/01/2014 | SCHEDULED REDEMPTION | | 10 | 10 | 10 | 10 | | | | | | 10 | | | | | 02/01/2017 | 1 |
| 313628-FD-6 | FED NATL MTG ASSOC #081164 | | 06/01/2014 | SCHEDULED REDEMPTION | | 114 | 114 | 110 | 112 | | 1 | | 1 | | 114 | | | | 5 | 09/01/2019 | 1 |
| 313628-FE-4 | FED NATL MTG ASSOC #081165 | | 06/01/2014 | SCHEDULED REDEMPTION | | 328 | 328 | 316 | 314 | | 14 | | 14 | | 328 | | | | 14 | 09/01/2019 | 1 |
| 31363W-JA-4 | FED NATL MTG ASSOC #100256 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 286,514 | 255,142 | 268,924 | 265,267 | | (487) | | (487) | | 264,780 | | 21,734 | 21,734 | 7,549 | 10/15/2021 | 1 |
| 31364M-ZM-1 | FED NATL MTG ASSOC #111548 | | 06/01/2014 | SCHEDULED REDEMPTION | | 243 | 243 | 247 | 243 | | | | | | 243 | | | | 10 | 12/01/2018 | 1 |
| 31371G-YG-9 | FED NATL MTG ASSOC #251911 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,258 | 1,258 | 1,218 | 1,226 | | 33 | | 33 | | 1,258 | | | | 36 | 08/01/2018 | 1 |
| 31371G-4F-4 | FED NATL MTG ASSOC #252022 | | 06/01/2014 | SCHEDULED REDEMPTION | | 463 | 463 | 448 | 449 | | 14 | | 14 | | 463 | | | | 13 | 10/01/2018 | 1 |
| 31371H-CE-6 | FED NATL MTG ASSOC #252169 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,328 | 1,328 | 1,286 | 1,291 | | 37 | | 37 | | 1,328 | | | | 38 | 12/01/2018 | 1 |
| 31371H-QT-8 | FED NATL MTG ASSOC #252566 | | 06/01/2014 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | | 07/01/2014 | 1 |
| 31371H-Q2-7 | FED NATL MTG ASSOC #252573 | | 06/01/2014 | SCHEDULED REDEMPTION | | 800 | 800 | 775 | 778 | | 22 | | 22 | | 800 | | | | 23 | 06/01/2019 | 1 |
| 31371H-Q4-3 | FED NATL MTG ASSOC #252575 | | 06/01/2014 | SCHEDULED REDEMPTION | | 937 | 937 | 907 | 908 | | 29 | | 29 | | 937 | | | | 27 | 07/01/2019 | 1 |
| 31371H-2C-1 | FED NATL MTG ASSOC #252871 | | 06/01/2014 | SCHEDULED REDEMPTION | | 583 | 583 | 588 | 584 | | (1) | | (1) | | 583 | | | | 21 | 11/01/2014 | 1 |
| 31371J-JD-7 | FED NATL MTG ASSOC #253260 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,070 | 2,070 | 2,090 | 2,074 | | (4) | | (4) | | 2,070 | | | | 78 | 04/01/2015 | 1 |
| 31371J-L5-1 | FED NATL MTG ASSOC #253348 | | 06/01/2014 | SCHEDULED REDEMPTION | | 249 | 249 | 263 | 279 | | (31) | | (31) | | 249 | | | | 10 | 06/01/2030 | 1 |
| 31371J-Q2-3 | FED NATL MTG ASSOC #253473 | | 06/01/2014 | SCHEDULED REDEMPTION | | 289 | 289 | 294 | 292 | | (2) | | (2) | | 289 | | | | 9 | 10/01/2015 | 1 |
| 31371J-R5-5 | FED NATL MTG ASSOC #253508 | | 06/01/2014 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | | | | | 14 | | | | 1 | 11/01/2015 | 1 |
| 31371J-SE-5 | FED NATL MTG ASSOC #253517 | | 06/01/2014 | SCHEDULED REDEMPTION | | 465 | 465 | 493 | 530 | | (65) | | (65) | | 465 | | | | 20 | 11/01/2030 | 1 |
| 31371J-UE-2 | FED NATL MTG ASSOC #253581 | | 06/01/2014 | SCHEDULED REDEMPTION | | 577 | 577 | 586 | 581 | | (4) | | (4) | | 577 | | | | 19 | 01/01/2016 | 1 |
| 31371J-WA-8 | FED NATL MTG ASSOC #253641 | | 06/01/2014 | SCHEDULED REDEMPTION | | 702 | 702 | 744 | 800 | | (97) | | (97) | | 702 | | | | 30 | 01/01/2031 | 1 |
| 31371J-W4-2 | FED NATL MTG ASSOC #253667 | | 06/01/2014 | SCHEDULED REDEMPTION | | 317 | 317 | 323 | 319 | | (2) | | (2) | | 317 | | | | 11 | 02/01/2016 | 1 |
| 31371J-3E-2 | FED NATL MTG ASSOC #253797 | | 06/01/2014 | SCHEDULED REDEMPTION | | 287 | 287 | 296 | 290 | | (3) | | (3) | | 287 | | | | 7 | 05/01/2016 | 1 |
| 31371J-3J-1 | FED NATL MTG ASSOC #253801 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,004 | 1,004 | 972 | 959 | | 45 | | 45 | | 1,004 | | | | 29 | 05/01/2021 | 1 |
| 31371J-5B-6 | FED NATL MTG ASSOC #253842 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 93,769 | 80,495 | 81,639 | 83,068 | | (14) | | (14) | | 83,054 | | 10,715 | 10,715 | 1,864 | 06/01/2031 | 1 |
| 31371J-5G-5 | FED NATL MTG ASSOC #253847 | | 06/01/2014 | SCHEDULED REDEMPTION | | 695 | 695 | 673 | 667 | | 28 | | 28 | | 695 | | | | 20 | 05/01/2021 | 1 |
| 31371J-6Q-2 | FED NATL MTG ASSOC #253879 | | 06/01/2014 | SCHEDULED REDEMPTION | | 229 | 229 | 241 | 232 | | (3) | | (3) | | 229 | | | | 6 | 07/01/2016 | 1 |
| 31371J-6W-9 | FED NATL MTG ASSOC #253885 | | 06/01/2014 | SCHEDULED REDEMPTION | | 130 | 130 | 126 | 125 | | 5 | | 5 | | 130 | | | | 4 | 07/01/2021 | 1 |
| 31371K-EQ-0 | FED NATL MTG ASSOC #254043 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,848 | 1,848 | 1,789 | 1,775 | | 73 | | 73 | | 1,848 | | | | 54 | 10/01/2021 | 1 |
| 31371K-F2-2 | FED NATL MTG ASSOC #254085 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,405 | 2,405 | 2,328 | 2,312 | | 93 | | 93 | | 2,405 | | | | 70 | 11/01/2021 | 1 |
| 31371K-F6-3 | FED NATL MTG ASSOC #254089 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,679 | 3,679 | 3,862 | 3,746 | | (67) | | (67) | | 3,679 | | | | 105 | 12/01/2016 | 1 |
| 31371K-GV-7 | FED NATL MTG ASSOC #254112 | | 06/01/2014 | SCHEDULED REDEMPTION | | 42 | 42 | 45 | 46 | | (3) | | (3) | | 42 | | | | 2 | 11/01/2031 | 1 |
| 31371K-HS-3 | FED NATL MTG ASSOC #254141 | | 06/01/2014 | SCHEDULED REDEMPTION | | 11,610 | 11,610 | 12,188 | 11,806 | | (196) | | (196) | | 11,610 | | | | 322 | 01/01/2017 | 1 |
| 31371K-KE-0 | FED NATL MTG ASSOC #254193 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,131 | 1,131 | 1,095 | 1,089 | | 42 | | 42 | | 1,131 | | | | 33 | 02/01/2022 | 1 |
| 31371K-LL-3 | FED NATL MTG ASSOC #254231 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,415 | 1,415 | 1,371 | 1,364 | | 51 | | 51 | | 1,415 | | | | 40 | 03/01/2022 | 1 |
| 31371K-Q3-8 | FED NATL MTG ASSOC #254374 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,319 | 2,319 | 2,245 | 2,232 | | 86 | | 86 | | 2,319 | | | | 65 | 06/01/2022 | 1 |
| 31371K-SH-5 | FED NATL MTG ASSOC #254420 | | 06/01/2014 | SCHEDULED REDEMPTION | | 693 | 693 | 671 | 668 | | 26 | | 26 | | 693 | | | | 20 | 07/01/2022 | 1 |
| 31371K-T4-3 | FED NATL MTG ASSOC #254471 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,983 | 1,983 | 1,920 | 1,904 | | 79 | | 79 | | 1,983 | | | | 57 | 09/01/2022 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 31371K-UA-7 | FED NATL MTG ASSOC #254477 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 24,349 | 21,884 | 21,726 | 21,733 | | 1 | | 1 | | 21,734 | | 2,615 | 2,615 | 396 | 10/01/2032 | 1 |
| 31371K-WD-9 | FED NATL MTG ASSOC #254544 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,497 | 1,497 | 1,450 | 1,441 | | 57 | | 57 | | 1,497 | | | | 43 | 11/01/2022 | 1 |
| 31371K-2Z-3 | FED NATL MTG ASSOC #254692 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4,974 | 4,974 | 4,935 | 4,938 | | 36 | | 36 | | 4,974 | | | | 129 | 03/01/2033 | 1 |
| 31371M-AA-5 | FED NATL MTG ASSOC #255701 | | 06/01/2014 | SCHEDULED REDEMPTION | | 385,818 | 385,818 | 413,790 | 417,100 | | (31,282) | | (31,282) | | 385,818 | | | | 9,067 | 04/01/2025 | 1 |
| 31371M-PC-5 | FED NATL MTG ASSOC #256119 | | 06/01/2014 | SCHEDULED REDEMPTION | | 435 | 435 | 445 | 443 | | (8) | | (8) | | 435 | | | | 14 | 02/01/2036 | 1 |
| 31371M-ZA-8 | FED NATL MTG ASSOC #256437 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 106,766 | 95,175 | 96,026 | 96,111 | | (2) | | (2) | | 96,109 | | 10,657 | 10,657 | 2,022 | 10/01/2036 | 1 |
| 31371M-2J-5 | FED NATL MTG ASSOC #256477 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 548,218 | 488,100 | 492,561 | 492,804 | | (10) | | (10) | | 492,793 | | 55,425 | 55,425 | 10,423 | 11/01/2036 | 1 |
| 31371N-U9-4 | FED NATL MTG ASSOC #257208 | | 06/01/2014 | SCHEDULED REDEMPTION | | 14,641 | 14,641 | 15,020 | 15,040 | | (399) | | (399) | | 14,641 | | | | 305 | 05/01/2023 | 1 |
| 31371Q-N7-9 | FED NATL MTG ASSOC #258814 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 134,023 | 119,292 | 122,288 | 122,004 | | (6) | | (6) | | 121,998 | | 12,025 | 12,025 | 2,583 | 08/01/2036 | 1 |
| 31372P-V2-2 | FED NATL MTG ASSOC #278833 | | 06/01/2014 | SCHEDULED REDEMPTION | | 282 | 282 | 287 | 285 | | (4) | | (4) | | 282 | | | | 11 | 12/01/2024 | 1 |
| 31372P-V3-0 | FED NATL MTG ASSOC #278834 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 24,950 | 24,851 | 25,332 | 25,604 | | (9) | | (9) | | 25,595 | | (645) | (645) | 703 | 12/01/2024 | 1 |
| 31374F-WG-0 | FED NATL MTG ASSOC #313047 | | 06/01/2014 | SCHEDULED REDEMPTION | | 66 | 66 | 70 | 71 | | (5) | | (5) | | 66 | | | | 3 | 12/01/2025 | 1 |
| 31376J-VL-0 | FED NATL MTG ASSOC #357119 | | 06/01/2014 | SCHEDULED REDEMPTION | | 5,500 | 5,500 | 5,774 | 5,586 | | (86) | | (86) | | 5,500 | | | | 157 | 05/01/2016 | 1 |
| 31376K-FE-1 | FED NATL MTG ASSOC #357565 | | 06/01/2014 | SCHEDULED REDEMPTION | | 9,726 | 9,726 | 10,082 | 9,933 | | (207) | | (207) | | 9,726 | | | | 230 | 04/01/2019 | 1 |
| 31380H-SX-6 | FED NATL MTG ASSOC #440734 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,009 | 1,009 | 976 | 976 | | 32 | | 32 | | 1,009 | | | | 29 | 12/01/2018 | 1 |
| 31381D-HW-8 | FED NATL MTG ASSOC #457545 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,363 | 1,363 | 1,391 | 1,377 | | (14) | | (14) | | 1,363 | | | | 42 | 08/01/2018 | 1 |
| 31383B-AB-3 | FED NATL MTG ASSOC #497802 | | 06/01/2014 | SCHEDULED REDEMPTION | | 51 | 51 | 51 | 51 | | | | | | 51 | | | | 1 | 07/01/2014 | 1 |
| 31383B-5Z-6 | FED NATL MTG ASSOC #498664 | | 04/01/2014 | SCHEDULED REDEMPTION | | 48 | 48 | 47 | 48 | | | | | | 48 | | | | 1 | 05/01/2014 | 1 |
| 31383C-DA-0 | FED NATL MTG ASSOC #498797 | | 06/01/2014 | SCHEDULED REDEMPTION | | 177 | 177 | 175 | 176 | | | | | | 177 | | | | 5 | 07/01/2014 | 1 |
| 31383J-TM-2 | FED NATL MTG ASSOC #504656 | | 06/01/2014 | SCHEDULED REDEMPTION | | 334 | 334 | 331 | 334 | | | | | | 334 | | | | 8 | 08/01/2014 | 1 |
| 31383K-AP-2 | FED NATL MTG ASSOC #505014 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,907 | 1,907 | 1,891 | 1,905 | | 2 | | 2 | | 1,907 | | | | 50 | 08/01/2014 | 1 |
| 31383L-2Q-7 | FED NATL MTG ASSOC #506683 | | 06/01/2014 | SCHEDULED REDEMPTION | | 44 | 44 | 44 | 44 | | | | | | 44 | | | | 1 | 07/01/2014 | 1 |
| 31383S-SM-3 | FED NATL MTG ASSOC #511824 | | 06/01/2014 | SCHEDULED REDEMPTION | | 223 | 223 | 231 | 226 | | (3) | | (3) | | 223 | | | | 6 | 07/01/2016 | 1 |
| 31383S-Z3-7 | FED NATL MTG ASSOC #512062 | | 06/01/2014 | SCHEDULED REDEMPTION | | 800 | 800 | 807 | 801 | | (1) | | (1) | | 800 | | | | 30 | 11/01/2014 | 1 |
| 31384F-FX-0 | FED NATL MTG ASSOC #522282 | | 06/01/2014 | SCHEDULED REDEMPTION | | 47 | 47 | 48 | 47 | | | | | | 47 | | | | 2 | 12/01/2014 | 1 |
| 31384L-QJ-6 | FED NATL MTG ASSOC #527057 | | 06/01/2014 | SCHEDULED REDEMPTION | | 436 | 436 | 440 | 437 | | (1) | | (1) | | 436 | | | | 17 | 04/01/2015 | 1 |
| 31384L-XX-7 | FED NATL MTG ASSOC #527294 | | 06/01/2014 | SCHEDULED REDEMPTION | | 16 | 16 | 16 | 16 | | | | | | 16 | | | | | 10/01/2014 | 1 |
| 31384Q-FU-2 | FED NATL MTG ASSOC #530379 | | 06/01/2014 | SCHEDULED REDEMPTION | | 8 | 8 | 9 | 9 | | | | | | 8 | | | | | 03/01/2015 | 1 |
| 31384R-KE-0 | FED NATL MTG ASSOC #531393 | | 06/01/2014 | SCHEDULED REDEMPTION | | 676 | 676 | 694 | 683 | | (7) | | (7) | | 676 | | | | 22 | 05/01/2015 | 1 |
| 31384R-TH-4 | FED NATL MTG ASSOC #531652 | | 06/01/2014 | SCHEDULED REDEMPTION | | 48 | 48 | 49 | 49 | | | | | | 48 | | | | 2 | 03/01/2015 | 1 |
| 31384S-WZ-8 | FED NATL MTG ASSOC #532664 | | 06/01/2014 | SCHEDULED REDEMPTION | | 26 | 26 | 26 | 26 | | | | | | 26 | | | | 1 | 07/01/2015 | 1 |
| 31384T-SC-2 | FED NATL MTG ASSOC #533415 | | 06/01/2014 | SCHEDULED REDEMPTION | | 32 | 32 | 32 | 32 | | | | | | 32 | | | | 1 | 04/01/2015 | 1 |
| 31384U-FH-2 | FED NATL MTG ASSOC #533968 | | 06/01/2014 | SCHEDULED REDEMPTION | | 127 | 127 | 129 | 128 | | | | | | 127 | | | | 5 | 07/01/2015 | 1 |
| 31384V-VZ-2 | FED NATL MTG ASSOC #535332 | | 06/01/2014 | SCHEDULED REDEMPTION | | 67 | 67 | 71 | 75 | | (8) | | (8) | | 67 | | | | 3 | 04/01/2030 | 1 |
| 31384V-YT-3 | FED NATL MTG ASSOC #535422 | | 06/01/2014 | SCHEDULED REDEMPTION | | 141 | 141 | 149 | 154 | | (13) | | (13) | | 141 | | | | 6 | 07/01/2030 | 1 |
| 31384V-Z2-1 | FED NATL MTG ASSOC #535461 | | 06/01/2014 | SCHEDULED REDEMPTION | | 104 | 104 | 105 | 104 | | (1) | | (1) | | 104 | | | | 3 | 07/01/2015 | 1 |
| 31384V-5P-3 | FED NATL MTG ASSOC #535554 | | 06/01/2014 | SCHEDULED REDEMPTION | | 6,880 | 6,880 | 6,999 | 6,920 | | (40) | | (40) | | 6,880 | | | | 232 | 10/01/2015 | 1 |
| 31384W-A8-3 | FED NATL MTG ASSOC #535631 | | 06/01/2014 | SCHEDULED REDEMPTION | | 286 | 286 | 293 | 289 | | (3) | | (3) | | 286 | | | | 9 | 12/01/2015 | 1 |
| 31384W-G2-0 | FED NATL MTG ASSOC #535817 | | 06/01/2014 | SCHEDULED REDEMPTION | | 326 | 326 | 331 | 337 | | (11) | | (11) | | 326 | | | | 11 | 04/01/2031 | 1 |
| 31384W-G9-5 | FED NATL MTG ASSOC #535824 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,899 | 19,280 | 19,555 | 20,067 | | (5) | | (5) | | 20,062 | | 1,837 | 1,837 | 446 | 04/01/2031 | 1 |
| 31384W-HL-7 | FED NATL MTG ASSOC #535835 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,302 | 2,302 | 2,339 | 2,320 | | (18) | | (18) | | 2,302 | | | | 71 | 04/01/2016 | 1 |
| 31384W-LN-8 | FED NATL MTG ASSOC #535933 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,770 | 5,132 | 5,811 | 5,879 | | (5) | | (5) | | 5,875 | | (105) | (105) | 110 | 05/01/2031 | 1 |
| 31384W-2H-2 | FED NATL MTG ASSOC #536376 | | 06/01/2014 | SCHEDULED REDEMPTION | | 26 | 26 | 26 | 26 | | | | | | 26 | | | | 1 | 04/01/2015 | 1 |
| 31384X-5D-6 | FED NATL MTG ASSOC #537344 | | 06/01/2014 | SCHEDULED REDEMPTION | | 193 | 193 | 195 | 193 | | (1) | | (1) | | 193 | | | | 7 | 06/01/2015 | 1 |
| 31385C-ZR-7 | FED NATL MTG ASSOC #540852 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 40,050 | 38,909 | 40,846 | 39,437 | | (59) | | (59) | | 39,377 | | 672 | 672 | 740 | 04/01/2016 | 1 |
| 31385C-Z5-5 | FED NATL MTG ASSOC #540864 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,455 | 2,380 | 2,498 | 2,413 | | (4) | | (4) | | 2,410 | | 45 | 45 | 46 | 06/01/2016 | 1 |
| 31385D-LG-4 | FED NATL MTG ASSOC #541327 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,352 | 1,352 | 1,379 | 1,361 | | (9) | | (9) | | 1,352 | | | | 48 | 05/01/2015 | 1 |
| 31385F-LV-6 | FED NATL MTG ASSOC #543140 | | 06/01/2014 | SCHEDULED REDEMPTION | | 43 | 43 | 46 | 50 | | (6) | | (6) | | 43 | | | | 2 | 06/01/2030 | 1 |
| 31385H-Z7-0 | FED NATL MTG ASSOC #545366 | | 06/01/2014 | SCHEDULED REDEMPTION | | 492 | 492 | 512 | 501 | | (8) | | (8) | | 492 | | | | 14 | 12/01/2016 | 1 |
| 31385J-D4-7 | FED NATL MTG ASSOC #545623 | | 06/01/2014 | SCHEDULED REDEMPTION | | 9,155 | 9,155 | 9,582 | 9,327 | | (172) | | (172) | | 9,155 | | | | 260 | 05/01/2017 | 1 |
| 31385J-LM-8 | FED NATL MTG ASSOC #545832 | | 06/01/2014 | SCHEDULED REDEMPTION | | 231 | 231 | 243 | 235 | | (4) | | (4) | | 231 | | | | 7 | 08/01/2017 | 1 |
| 31385K-NE-1 | FED NATL MTG ASSOC #546789 | | 06/01/2014 | SCHEDULED REDEMPTION | | 662 | 662 | 673 | 665 | | (2) | | (2) | | 662 | | | | 17 | 03/01/2016 | 1 |
| 31385K-NL-5 | FED NATL MTG ASSOC #546795 | | 06/01/2014 | SCHEDULED REDEMPTION | | 184 | 184 | 187 | 185 | | (1) | | (1) | | 184 | | | | 6 | 03/01/2016 | 1 |
| 31385K-QT-5 | FED NATL MTG ASSOC #546866 | | 06/01/2014 | SCHEDULED REDEMPTION | | 153 | 153 | 157 | 154 | | (1) | | (1) | | 153 | | | | 5 | 08/01/2015 | 1 |
| 31385K-ZM-0 | FED NATL MTG ASSOC #547148 | | 06/01/2014 | SCHEDULED REDEMPTION | | 49 | 49 | 50 | 50 | | (1) | | (1) | | 49 | | | | 2 | 11/01/2015 | 1 |
| 31385K-3H-6 | FED NATL MTG ASSOC #547200 | | 06/01/2014 | SCHEDULED REDEMPTION | | 804 | 804 | 819 | 810 | | (6) | | (6) | | 804 | | | | 28 | 08/01/2015 | 1 |
| 31385P-5Y-6 | FED NATL MTG ASSOC #549063 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,159 | 1,159 | 1,227 | 1,290 | | (131) | | (131) | | 1,159 | | | | 41 | 06/01/2030 | 1 |
| 31385R-BF-6 | FED NATL MTG ASSOC #550038 | | 06/01/2014 | SCHEDULED REDEMPTION | | 561 | 561 | 571 | 565 | | (4) | | (4) | | 561 | | | | 20 | 10/01/2015 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 31385R-3Y-4 | FED NATL MTG ASSOC #550815 | | 06/01/2014 | SCHEDULED REDEMPTION | | 636 | 636 | 646 | 641 | | (6) | | (6) | | 636 | | | | 21 | 12/01/2015 | 1 |
| 31385R-6B-1 | FED NATL MTG ASSOC #550866 | | 06/01/2014 | SCHEDULED REDEMPTION | | 60 | 60 | 61 | 60 | | (1) | | (1) | | 60 | | | | 2 | 10/01/2015 | 1 |
| 31385W-SX-8 | FED NATL MTG ASSOC #555034 | | 06/01/2014 | SCHEDULED REDEMPTION | | 20,610 | 20,610 | 21,636 | 20,932 | | (322) | | (322) | | 20,610 | | | | 585 | 09/01/2017 | 1 |
| 31385W-W7-0 | FED NATL MTG ASSOC #555170 | | 06/01/2014 | SCHEDULED REDEMPTION | | 11,221 | 11,221 | 11,774 | 11,424 | | (204) | | (204) | | 11,221 | | | | 317 | 11/01/2017 | 1 |
| 31385W-XM-6 | FED NATL MTG ASSOC #555184 | | 06/01/2014 | SCHEDULED REDEMPTION | | 16,163 | 16,163 | 16,967 | 16,420 | | (257) | | (257) | | 16,163 | | | | 463 | 04/01/2017 | 1 |
| 31385W-Y3-7 | FED NATL MTG ASSOC #555230 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,896 | 2,896 | 3,040 | 2,951 | | (56) | | (56) | | 2,896 | | | | 82 | 11/01/2017 | 1 |
| 31385X-BG-1 | FED NATL MTG ASSOC #555439 | | 06/01/2014 | SCHEDULED REDEMPTION | | 539 | 539 | 561 | 550 | | (10) | | (10) | | 539 | | | | 15 | 03/01/2018 | 1 |
| 31385X-BX-4 | FED NATL MTG ASSOC #555454 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,286 | 2,286 | 2,400 | 2,318 | | (33) | | (33) | | 2,286 | | | | 65 | 03/01/2018 | 1 |
| 31385X-5W-3 | FED NATL MTG ASSOC #556261 | | 06/01/2014 | SCHEDULED REDEMPTION | | 25 | 25 | 25 | 25 | | | | | | 25 | | | | 1 | 12/01/2015 | 1 |
| 31385X-6P-7 | FED NATL MTG ASSOC #556278 | | 06/01/2014 | SCHEDULED REDEMPTION | | 813 | 813 | 827 | 818 | | (5) | | (5) | | 813 | | | | 27 | 03/01/2016 | 1 |
| 31386B-5L-4 | FED NATL MTG ASSOC #558951 | | 06/01/2014 | SCHEDULED REDEMPTION | | 438 | 438 | 449 | 443 | | (5) | | (5) | | 438 | | | | 15 | 01/01/2016 | 1 |
| 31386C-R9-5 | FED NATL MTG ASSOC #559512 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,321 | 2,321 | 2,366 | 2,341 | | (21) | | (21) | | 2,321 | | | | 82 | 11/01/2015 | 1 |
| 31386C-SY-9 | FED NATL MTG ASSOC #559535 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,910 | 2,910 | 2,966 | 2,929 | | (20) | | (20) | | 2,910 | | | | 103 | 12/01/2015 | 1 |
| 31386D-RG-7 | FED NATL MTG ASSOC #560387 | | 06/01/2014 | SCHEDULED REDEMPTION | | 849 | 849 | 871 | 861 | | (12) | | (12) | | 849 | | | | 28 | 01/01/2016 | 1 |
| 31386E-SS-8 | FED NATL MTG ASSOC #561329 | | 06/01/2014 | SCHEDULED REDEMPTION | | 18 | 18 | 18 | 18 | | | | | | 18 | | | | 1 | 12/01/2015 | 1 |
| 31386E-XY-9 | FED NATL MTG ASSOC #561495 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,261 | 1,261 | 1,286 | 1,270 | | (9) | | (9) | | 1,261 | | | | 45 | 02/01/2016 | 1 |
| 31386F-CE-3 | FED NATL MTG ASSOC #561769 | | 06/01/2014 | SCHEDULED REDEMPTION | | 146 | 146 | 149 | 147 | | (1) | | (1) | | 146 | | | | 5 | 12/01/2015 | 1 |
| 31386H-MX-6 | FED NATL MTG ASSOC #563874 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,076 | 1,076 | 1,104 | 1,087 | | (11) | | (11) | | 1,076 | | | | 35 | 12/01/2015 | 1 |
| 31386H-QG-9 | FED NATL MTG ASSOC #563955 | | 06/01/2014 | SCHEDULED REDEMPTION | | 108 | 108 | 110 | 109 | | (1) | | (1) | | 108 | | | | 4 | 12/01/2015 | 1 |
| 31386K-YF-5 | FED NATL MTG ASSOC #566010 | | 06/01/2014 | SCHEDULED REDEMPTION | | 216 | 216 | 222 | 219 | | (3) | | (3) | | 216 | | | | 7 | 01/01/2016 | 1 |
| 31386L-WM-0 | FED NATL MTG ASSOC #566852 | | 06/01/2014 | SCHEDULED REDEMPTION | | 552 | 552 | 561 | 555 | | (2) | | (2) | | 552 | | | | 14 | 09/01/2016 | 1 |
| 31386M-GR-5 | FED NATL MTG ASSOC #567308 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,616 | 2,616 | 2,594 | 2,608 | | 8 | | 8 | | 2,616 | | | | 74 | 01/01/2016 | 1 |
| 31386P-CX-9 | FED NATL MTG ASSOC #568986 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,107 | 3,107 | 3,167 | 3,123 | | (17) | | (17) | | 3,107 | | | | 110 | 02/01/2016 | 1 |
| 31386P-L6-8 | FED NATL MTG ASSOC #569249 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,990 | 3,990 | 4,054 | 4,014 | | (24) | | (24) | | 3,990 | | | | 122 | 10/01/2016 | 1 |
| 31386P-NR-0 | FED NATL MTG ASSOC #569300 | | 06/01/2014 | SCHEDULED REDEMPTION | | 75 | 75 | 78 | 77 | | (2) | | (2) | | 75 | | | | 2 | 06/01/2016 | 1 |
| 31386P-WU-3 | FED NATL MTG ASSOC #569559 | | 06/01/2014 | SCHEDULED REDEMPTION | | 911 | 911 | 927 | 916 | | (5) | | (5) | | 911 | | | | 30 | 03/01/2016 | 1 |
| 31386Q-E6-4 | FED NATL MTG ASSOC #569957 | | 06/01/2014 | SCHEDULED REDEMPTION | | 239 | 239 | 243 | 241 | | (2) | | (2) | | 239 | | | | 8 | 02/01/2016 | 1 |
| 31386Q-XU-0 | FED NATL MTG ASSOC #570491 | | 06/01/2014 | SCHEDULED REDEMPTION | | 164 | 164 | 167 | 165 | | (2) | | (2) | | 164 | | | | 6 | 01/01/2016 | 1 |
| 31386S-EE-3 | FED NATL MTG ASSOC #571733 | | 06/01/2014 | SCHEDULED REDEMPTION | | 140 | 140 | 138 | 139 | | | | | | 140 | | | | 4 | 02/01/2016 | 1 |
| 31386S-PD-3 | FED NATL MTG ASSOC #572020 | | 06/01/2014 | SCHEDULED REDEMPTION | | 391 | 391 | 388 | 390 | | 1 | | 1 | | 391 | | | | 11 | 04/01/2016 | 1 |
| 31386T-GZ-2 | FED NATL MTG ASSOC #572716 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,689 | 2,689 | 2,735 | 2,710 | | (22) | | (22) | | 2,689 | | | | 89 | 02/01/2016 | 1 |
| 31386T-HB-4 | FED NATL MTG ASSOC #572726 | | 06/01/2014 | SCHEDULED REDEMPTION | | 292 | 292 | 297 | 293 | | (1) | | (1) | | 292 | | | | 10 | 03/01/2016 | 1 |
| 31386T-PE-9 | FED NATL MTG ASSOC #572921 | | 06/01/2014 | SCHEDULED REDEMPTION | | 847 | 847 | 869 | 857 | | (10) | | (10) | | 847 | | | | 29 | 04/01/2016 | 1 |
| 31386T-3L-7 | FED NATL MTG ASSOC #573303 | | 06/01/2014 | SCHEDULED REDEMPTION | | 419 | 419 | 427 | 425 | | (5) | | (5) | | 419 | | | | 14 | 03/01/2016 | 1 |
| 31386U-U3-4 | FED NATL MTG ASSOC #574002 | | 06/01/2014 | SCHEDULED REDEMPTION | | 142 | 142 | 141 | 142 | | | | | | 142 | | | | 4 | 04/01/2016 | 1 |
| 31386U-VR-0 | FED NATL MTG ASSOC #574024 | | 06/01/2014 | SCHEDULED REDEMPTION | | 229 | 229 | 240 | 233 | | (4) | | (4) | | 229 | | | | 6 | 05/01/2016 | 1 |
| 31386W-DN-5 | FED NATL MTG ASSOC #575309 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,544 | 1,544 | 1,576 | 1,557 | | (14) | | (14) | | 1,544 | | | | 51 | 03/01/2016 | 1 |
| 31386X-JK-3 | FED NATL MTG ASSOC #576366 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,060 | 2,060 | 2,114 | 2,081 | | (21) | | (21) | | 2,060 | | | | 68 | 07/01/2016 | 1 |
| 31386Y-LA-0 | FED NATL MTG ASSOC #577321 | | 06/01/2014 | SCHEDULED REDEMPTION | | 5,991 | 5,991 | 5,800 | 5,764 | | 227 | | 227 | | 5,991 | | | | 155 | 04/01/2021 | 1 |
| 31387C-QS-3 | FED NATL MTG ASSOC #580165 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,038 | 3,038 | 3,140 | 3,075 | | (37) | | (37) | | 3,038 | | | | 79 | 09/01/2016 | 1 |
| 31387D-MB-2 | FED NATL MTG ASSOC #580954 | | 06/01/2014 | SCHEDULED REDEMPTION | | 442 | 442 | 464 | 448 | | (6) | | (6) | | 442 | | | | 13 | 05/01/2016 | 1 |
| 31387E-MA-2 | FED NATL MTG ASSOC #581853 | | 06/01/2014 | SCHEDULED REDEMPTION | | 5,856 | 5,856 | 6,147 | 5,950 | | (94) | | (94) | | 5,856 | | | | 166 | 07/01/2016 | 1 |
| 31387E-RH-2 | FED NATL MTG ASSOC #581988 | | 06/01/2014 | SCHEDULED REDEMPTION | | 332 | 332 | 345 | 348 | | (16) | | (16) | | 332 | | | | 13 | 07/01/2030 | 1 |
| 31387F-WT-7 | FED NATL MTG ASSOC #583058 | | 06/01/2014 | SCHEDULED REDEMPTION | | 37 | 37 | 37 | 37 | | | | | | 37 | | | | 1 | 05/01/2016 | 1 |
| 31387J-FK-7 | FED NATL MTG ASSOC #585270 | | 06/01/2014 | SCHEDULED REDEMPTION | | 671 | 671 | 682 | 678 | | (7) | | (7) | | 671 | | | | 21 | 07/01/2016 | 1 |
| 31387K-AW-3 | FED NATL MTG ASSOC #586021 | | 06/01/2014 | SCHEDULED REDEMPTION | | 977 | 977 | 993 | 985 | | (8) | | (8) | | 977 | | | | 30 | 07/01/2016 | 1 |
| 31387N-ZS-9 | FED NATL MTG ASSOC #589453 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 34,646 | 30,885 | 30,928 | 30,953 | | | | | | 30,953 | | 3,693 | 3,693 | 668 | 07/01/2031 | 1 |
| 31387Q-G6-1 | FED NATL MTG ASSOC #590721 | | 06/01/2014 | SCHEDULED REDEMPTION | | 363 | 363 | 368 | 365 | | (3) | | (3) | | 363 | | | | 11 | 07/01/2016 | 1 |
| 31387Q-UQ-1 | FED NATL MTG ASSOC #591091 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 53,828 | 47,783 | 48,463 | 49,310 | | (5) | | (5) | | 49,304 | | 4,524 | 4,524 | 1,113 | 08/01/2031 | 1 |
| 31387S-AE-6 | FED NATL MTG ASSOC #592305 | | 06/01/2014 | SCHEDULED REDEMPTION | | 207 | 207 | 201 | 197 | | 10 | | 10 | | 207 | | | | 6 | 06/01/2021 | 1 |
| 31387S-NZ-5 | FED NATL MTG ASSOC #592708 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 128,301 | 114,308 | 114,469 | 114,579 | | (1) | | (1) | | 114,578 | | 13,724 | 13,724 | 2,474 | 08/01/2031 | 1 |
| 31387T-XD-1 | FED NATL MTG ASSOC #593876 | | 06/01/2014 | SCHEDULED REDEMPTION | | 604 | 604 | 624 | 611 | | (7) | | (7) | | 604 | | | | 16 | 07/01/2016 | 1 |
| 31387V-EF-2 | FED NATL MTG ASSOC #595134 | | 06/01/2014 | SCHEDULED REDEMPTION | | 535 | 535 | 543 | 538 | | (4) | | (4) | | 535 | | | | 16 | 07/01/2016 | 1 |
| 31387V-4K-2 | FED NATL MTG ASSOC #595826 | | 06/01/2014 | SCHEDULED REDEMPTION | | 437 | 437 | 444 | 440 | | (3) | | (3) | | 437 | | | | 13 | 09/01/2016 | 1 |
| 31387W-LA-3 | FED NATL MTG ASSOC #596221 | | 06/01/2014 | SCHEDULED REDEMPTION | | 793 | 793 | 805 | 799 | | (7) | | (7) | | 793 | | | | 24 | 08/01/2016 | 1 |
| 31387W-VB-0 | FED NATL MTG ASSOC #596510 | | 06/01/2014 | SCHEDULED REDEMPTION | | 392 | 392 | 398 | 395 | | (3) | | (3) | | 392 | | | | 12 | 09/01/2016 | 1 |
| 31387X-UC-7 | FED NATL MTG ASSOC #597379 | | 06/01/2014 | SCHEDULED REDEMPTION | | 332 | 332 | 348 | 336 | | (4) | | (4) | | 332 | | | | 9 | 09/01/2016 | 1 |
| 31387Y-YG-2 | FED NATL MTG ASSOC #598411 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,323 | 4,178 | 4,386 | 4,244 | | (6) | | (6) | | 4,238 | | 85 | 85 | 80 | 10/01/2016 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 31388C-FF-2 | FED NATL MTG ASSOC #600566 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 08/01/2031 | 1 |
| 31388C-FZ-8 | FED NATL MTG ASSOC #600584 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 24,738 | 22,019 | 22,050 | 22,079 | | (2) | | (2) | | 22,077 | | 2,661 | 2,661 | 469 | 08/01/2031 | 1 |
| 31388C-MH-0 | FED NATL MTG ASSOC #600760 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 31,497 | 28,041 | 28,080 | 28,121 | | (2) | | (2) | | 28,120 | | 3,377 | 3,377 | 606 | 08/01/2031 | 1 |
| 31388C-MR-8 | FED NATL MTG ASSOC #600768 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 959 | 853 | 855 | 855 | | | | | | 854 | | 105 | 105 | 18 | 08/01/2031 | 1 |
| 31388C-Z8-6 | FED NATL MTG ASSOC #601167 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,297 | 1,297 | 1,318 | 1,307 | | (10) | | (10) | | 1,297 | | | | 38 | 09/01/2016 | 1 |
| 31388D-4W-5 | FED NATL MTG ASSOC #602137 | | 06/01/2014 | SCHEDULED REDEMPTION | | 54 | 54 | 55 | 55 | | | | | | 54 | | | | 2 | 09/01/2016 | 1 |
| 31388K-XT-4 | FED NATL MTG ASSOC #607390 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4,016 | 4,016 | 4,216 | 4,083 | | (67) | | (67) | | 4,016 | | | | 117 | 11/01/2016 | 1 |
| 31388M-UC-0 | FED NATL MTG ASSOC #609079 | | 06/01/2014 | SCHEDULED REDEMPTION | | 321 | 321 | 326 | 324 | | (2) | | (2) | | 321 | | | | 10 | 09/01/2016 | 1 |
| 31388N-BN-5 | FED NATL MTG ASSOC #609445 | | 06/01/2014 | SCHEDULED REDEMPTION | | 132 | 132 | 139 | 148 | | (17) | | (17) | | 132 | | | | 5 | 07/01/2031 | 1 |
| 31388U-EF-3 | FED NATL MTG ASSOC #614934 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4,616 | 4,616 | 4,846 | 4,693 | | (76) | | (76) | | 4,616 | | | | 131 | 12/01/2016 | 1 |
| 31388U-GN-4 | FED NATL MTG ASSOC #615005 | | 06/01/2014 | SCHEDULED REDEMPTION | | 994 | 994 | 1,034 | 1,011 | | (17) | | (17) | | 994 | | | | 29 | 12/01/2016 | 1 |
| 31388Y-CL-4 | FED NATL MTG ASSOC #618475 | | 06/01/2014 | SCHEDULED REDEMPTION | | 99 | 99 | 102 | 100 | | (1) | | (1) | | 99 | | | | 3 | 12/01/2016 | 1 |
| 31388Y-NY-4 | FED NATL MTG ASSOC #618807 | | 06/01/2014 | SCHEDULED REDEMPTION | | 33 | 33 | 35 | 34 | | (1) | | (1) | | 33 | | | | 1 | 09/01/2016 | 1 |
| 31389H-NE-4 | FED NATL MTG ASSOC #625989 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,157 | 2,073 | 2,176 | 2,105 | | (2) | | (2) | | 2,102 | | 55 | 55 | 41 | 01/01/2017 | 1 |
| 31389H-NK-0 | FED NATL MTG ASSOC #625994 | | 06/01/2014 | SCHEDULED REDEMPTION | | 76 | 76 | 78 | 76 | | (1) | | (1) | | 76 | | | | 2 | 01/01/2017 | 1 |
| 31389J-ZC-1 | FED NATL MTG ASSOC #627239 | | 06/01/2014 | SCHEDULED REDEMPTION | | 736 | 736 | 773 | 761 | | (25) | | (25) | | 736 | | | | 21 | 08/01/2017 | 1 |
| 31389T-FK-3 | FED NATL MTG ASSOC #634770 | | 06/01/2014 | SCHEDULED REDEMPTION | | 7,386 | 7,386 | 7,608 | 7,467 | | (81) | | (81) | | 7,386 | | | | 192 | 02/01/2017 | 1 |
| 31389W-3G-8 | FED NATL MTG ASSOC #638099 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 24,559 | 23,608 | 24,783 | 23,826 | | (16) | | (16) | | 23,810 | | 749 | 749 | 464 | 04/01/2017 | 1 |
| 31389Y-S5-1 | FED NATL MTG ASSOC #639640 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,036 | 1,994 | 2,093 | 2,039 | | (3) | | (3) | | 2,036 | | 1 | 1 | 39 | 01/01/2017 | 1 |
| 31390D-QB-3 | FED NATL MTG ASSOC #643150 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,782 | 2,782 | 2,894 | 2,832 | | (50) | | (50) | | 2,782 | | | | 79 | 05/01/2017 | 1 |
| 31390E-S7-8 | FED NATL MTG ASSOC #644142 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 533 | 479 | 532 | 525 | | | | | | 525 | | 8 | 8 | 10 | 05/01/2032 | 1 |
| 31390J-D9-9 | FED NATL MTG ASSOC #647328 | | 06/01/2014 | SCHEDULED REDEMPTION | | 108 | 108 | 120 | 118 | | (10) | | (10) | | 108 | | | | 3 | 07/01/2032 | 1 |
| 31390L-2A-3 | FED NATL MTG ASSOC #649769 | | 06/01/2014 | SCHEDULED REDEMPTION | | 246 | 246 | 258 | 249 | | (3) | | (3) | | 246 | | | | 7 | 06/01/2017 | 1 |
| 31390M-ST-2 | FED NATL MTG ASSOC #650430 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,001 | 1,001 | 1,050 | 1,013 | | (13) | | (13) | | 1,001 | | | | 27 | 08/01/2017 | 1 |
| 31390S-W2-3 | FED NATL MTG ASSOC #655065 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,330 | 1,330 | 1,383 | 1,353 | | (24) | | (24) | | 1,330 | | | | 37 | 07/01/2017 | 1 |
| 31390Y-X8-6 | FED NATL MTG ASSOC #660503 | | 06/01/2014 | Various | | 47 | 47 | 50 | 47 | | | | | | 47 | | | | 1 | 06/01/2014 | 1 |
| 31391C-XR-1 | FED NATL MTG ASSOC #663188 | | 06/01/2014 | SCHEDULED REDEMPTION | | 39,338 | 39,338 | 39,981 | 39,593 | | (255) | | (255) | | 39,338 | | | | 1,041 | 09/01/2017 | 1 |
| 31391K-BF-3 | FED NATL MTG ASSOC #668838 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 27,427 | 27,175 | 28,527 | 27,423 | | (19) | | (19) | | 27,404 | | 23 | 23 | 533 | 08/01/2017 | 1 |
| 31391V-TR-4 | FED NATL MTG ASSOC #678360 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 35,794 | 32,210 | 31,976 | 32,015 | | 1 | | 1 | | 32,016 | | 3,778 | 3,778 | 590 | 02/01/2033 | 1 |
| 31400C-4C-5 | FED NATL MTG ASSOC #684019 | | 06/01/2014 | SCHEDULED REDEMPTION | | 5,675 | 5,675 | 5,633 | 5,643 | | 32 | | 32 | | 5,675 | | | | 156 | 02/01/2033 | 1 |
| 31400F-YU-5 | FED NATL MTG ASSOC #686623 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 52,084 | 47,250 | 46,879 | 46,898 | | 1 | | 1 | | 46,899 | | 5,185 | 5,185 | 865 | 02/01/2033 | 1 |
| 31400K-MJ-2 | FED NATL MTG ASSOC #689861 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,167 | 4,859 | 4,988 | 4,931 | | (3) | | (3) | | 4,928 | | 239 | 239 | 80 | 06/01/2018 | 1 |
| 31400Q-3M-3 | FED NATL MTG ASSOC #694804 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,966 | 1,966 | 2,058 | 2,086 | | (120) | | (120) | | 1,966 | | | | 60 | 05/01/2033 | 1 |
| 31401H-3F-7 | FED NATL MTG ASSOC #709198 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,175 | 1,105 | 1,134 | 1,119 | | (1) | | (1) | | 1,118 | | 57 | 57 | 18 | 06/01/2018 | 1 |
| 31402C-US-9 | FED NATL MTG ASSOC #725193 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 42,736 | 40,955 | 42,993 | 41,702 | | (65) | | (65) | | 41,637 | | 1,099 | 1,099 | 794 | 11/01/2018 | 1 |
| 31402C-VG-4 | FED NATL MTG ASSOC #725215 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,950 | 18,286 | 19,197 | 18,607 | | (28) | | (28) | | 18,580 | | 370 | 370 | 355 | 05/01/2018 | 1 |
| 31402D-BT-6 | FED NATL MTG ASSOC #725550 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,644 | 10,946 | 11,136 | 11,007 | | (3) | | (3) | | 11,004 | | 639 | 639 | 179 | 05/01/2019 | 1 |
| 31402K-YP-3 | FED NATL MTG ASSOC #731618 | | 06/01/2014 | SCHEDULED REDEMPTION | | 786 | 786 | 823 | 834 | | (47) | | (47) | | 786 | | | | 24 | 09/01/2033 | 1 |
| 31402Y-SK-1 | FED NATL MTG ASSOC #742222 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,814 | 1,814 | 1,899 | 1,867 | | (53) | | (53) | | 1,814 | | | | 56 | 09/01/2033 | 1 |
| 31403D-J6-7 | FED NATL MTG ASSOC #745585 | | 06/01/2014 | SCHEDULED REDEMPTION | | 484 | 484 | 486 | 486 | | (2) | | (2) | | 484 | | | | 15 | 05/01/2036 | 1 |
| 31403D-VZ-9 | FED NATL MTG ASSOC #745932 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,377 | 3,377 | 3,462 | 3,449 | | (72) | | (72) | | 3,377 | | | | 104 | 11/01/2036 | 1 |
| 31403D-WG-0 | FED NATL MTG ASSOC #745947 | | 06/01/2014 | SCHEDULED REDEMPTION | | 23,174 | 23,174 | 23,756 | 23,614 | | (440) | | (440) | | 23,174 | | | | 714 | 10/01/2036 | 1 |
| 31403H-UT-5 | FED NATL MTG ASSOC #749494 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,208 | 1,208 | 1,230 | 1,220 | | (11) | | (11) | | 1,208 | | | | 29 | 11/01/2018 | 1 |
| 31403H-4Q-0 | FED NATL MTG ASSOC #749731 | | 06/01/2014 | SCHEDULED REDEMPTION | | 276 | 276 | 289 | 282 | | (6) | | (6) | | 276 | | | | 8 | 11/01/2018 | 1 |
| 31403N-WC-7 | FED NATL MTG ASSOC #754043 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,998 | 1,998 | 2,032 | 2,015 | | (17) | | (17) | | 1,998 | | | | 47 | 12/01/2018 | 1 |
| 31403V-TZ-2 | FED NATL MTG ASSOC #759368 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,706 | 2,706 | 2,754 | 2,728 | | (22) | | (22) | | 2,706 | | | | 65 | 01/01/2019 | 1 |
| 31403X-XJ-9 | FED NATL MTG ASSOC #761281 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,864 | 1,864 | 1,897 | 1,876 | | (12) | | (12) | | 1,864 | | | | 44 | 02/01/2019 | 1 |
| 31403X-Y4-1 | FED NATL MTG ASSOC #761331 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,541 | 1,541 | 1,592 | 1,564 | | (23) | | (23) | | 1,541 | | | | 40 | 04/01/2019 | 1 |
| 31403Y-JB-0 | FED NATL MTG ASSOC #761758 | | 06/01/2014 | SCHEDULED REDEMPTION | | 78 | 78 | 80 | 79 | | (1) | | (1) | | 78 | | | | 2 | 01/01/2019 | 1 |
| 31404C-UP-3 | FED NATL MTG ASSOC #764790 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 36,248 | 34,070 | 34,663 | 34,354 | | (10) | | (10) | | 34,344 | | 1,904 | 1,904 | 563 | 03/01/2019 | 1 |
| 31404C-4M-9 | FED NATL MTG ASSOC #765028 | | 06/01/2014 | SCHEDULED REDEMPTION | | 931 | 931 | 962 | 947 | | (16) | | (16) | | 931 | | | | 24 | 01/01/2019 | 1 |
| 31404F-6Z-1 | FED NATL MTG ASSOC #767788 | | 06/01/2014 | SCHEDULED REDEMPTION | | 503 | 503 | 520 | 510 | | (7) | | (7) | | 503 | | | | 13 | 02/01/2019 | 1 |
| 31404G-J3-6 | FED NATL MTG ASSOC #768082 | | 06/01/2014 | SCHEDULED REDEMPTION | | 5,551 | 5,551 | 5,647 | 5,594 | | (43) | | (43) | | 5,551 | | | | 136 | 01/01/2019 | 1 |
| 31404G-V5-7 | FED NATL MTG ASSOC #768436 | | 05/01/2014 | Various | | 692 | 692 | 726 | 693 | | (1) | | (1) | | 692 | | | | 10 | 05/01/2014 | 1 |
| 31404K-ZH-8 | FED NATL MTG ASSOC #771244 | | 06/01/2014 | SCHEDULED REDEMPTION | | 763 | 763 | 778 | 770 | | (7) | | (7) | | 763 | | | | 21 | 02/01/2019 | 1 |
| 31404P-UQ-2 | FED NATL MTG ASSOC #774691 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,534 | 1,534 | 1,579 | 1,567 | | (32) | | (32) | | 1,534 | | | | 47 | 04/01/2034 | 1 |
| 31405D-QP-5 | FED NATL MTG ASSOC #786262 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,216 | 3,216 | 3,376 | 3,316 | | (101) | | (101) | | 3,216 | | | | 91 | 07/01/2019 | 1 |
| 31405E-CU-7 | FED NATL MTG ASSOC #786783 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4,840 | 4,840 | 5,011 | 4,941 | | (102) | | (102) | | 4,840 | | | | 139 | 08/01/2019 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 31405J-6X-7 | FED NATL MTG ASSOC #791186 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,658 | 1,658 | 1,667 | 1,665 | | (7) | | (7) | | 1,658 | | | | 51 | 08/01/2034 | 1 |
| 31405V-JZ-1 | FED NATL MTG ASSOC #800480 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,866 | 2,866 | 2,916 | 2,890 | | (24) | | (24) | | 2,866 | | | | 67 | 11/01/2019 | 1 |
| 31405Y-MR-9 | FED NATL MTG ASSOC #803268 | | 06/01/2014 | SCHEDULED REDEMPTION | | 666 | 666 | 678 | 671 | | (4) | | (4) | | 666 | | | | 16 | 11/01/2019 | 1 |
| 31406R-QZ-1 | FED NATL MTG ASSOC #817772 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 118,227 | 109,580 | 112,037 | 112,155 | | (6) | | (6) | | 112,149 | | 6,079 | 6,079 | 2,555 | 07/01/2036 | 1 |
| 31406S-TE-3 | FED NATL MTG ASSOC #818749 | | 06/01/2014 | SCHEDULED REDEMPTION | | 12,436 | 12,436 | 12,500 | 12,487 | | (51) | | (51) | | 12,436 | | | | 396 | 02/01/2035 | 1 |
| 31406V-RX-6 | FED NATL MTG ASSOC #821402 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 645 | 619 | 633 | 638 | | | | | | 638 | | 7 | 7 | 14 | 06/01/2035 | 1 |
| 31406X-E9-9 | FED NATL MTG ASSOC #822860 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 343,162 | 307,289 | 312,810 | 310,838 | | (15) | | (15) | | 310,823 | | 32,338 | 32,338 | 5,623 | 05/01/2035 | 1 |
| 31407L-DD-6 | FED NATL MTG ASSOC #833600 | | 06/01/2014 | SCHEDULED REDEMPTION | | 7,685 | 7,685 | 7,878 | 7,851 | | (165) | | (165) | | 7,685 | | | | 249 | 11/01/2035 | 1 |
| 31407M-TX-3 | FED NATL MTG ASSOC #834966 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 38,555 | 32,948 | 33,687 | 33,783 | | (2) | | (2) | | 33,781 | | 4,774 | 4,774 | 768 | 07/01/2035 | 1 |
| 31407S-PL-0 | FED NATL MTG ASSOC #839327 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 954 | 876 | 895 | 905 | | | | | | 905 | | 48 | 48 | 20 | 10/01/2035 | 1 |
| 31408B-QF-8 | FED NATL MTG ASSOC #846554 | | 06/01/2014 | SCHEDULED REDEMPTION | | 6,800 | 6,800 | 6,953 | 6,937 | | (136) | | (136) | | 6,800 | | | | 199 | 12/01/2035 | 1 |
| 31408D-4G-6 | FED NATL MTG ASSOC #848723 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,406 | 8,932 | 9,132 | 9,264 | | (1) | | (1) | | 9,263 | | 143 | 143 | 205 | 01/01/2036 | 1 |
| 31408G-TN-7 | FED NATL MTG ASSOC #851157 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 175,909 | 153,655 | 157,514 | 157,550 | | (9) | | (9) | | 157,542 | | 18,368 | 18,368 | 3,326 | 04/01/2036 | 1 |
| 31408G-UA-3 | FED NATL MTG ASSOC #851177 | | 06/01/2014 | SCHEDULED REDEMPTION | | 125 | 125 | 126 | 126 | | | | | | 125 | | | | 4 | 04/01/2036 | 1 |
| 31409A-HN-2 | FED NATL MTG ASSOC #865237 | | 06/01/2014 | SCHEDULED REDEMPTION | | 44 | 44 | 44 | 44 | | | | | | 44 | | | | 1 | 02/01/2036 | 1 |
| 31409A-Q2-8 | FED NATL MTG ASSOC #865473 | | 06/01/2014 | SCHEDULED REDEMPTION | | 319 | 319 | 321 | 321 | | (1) | | (1) | | 319 | | | | 10 | 02/01/2036 | 1 |
| 31409E-JV-4 | FED NATL MTG ASSOC #868876 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,362 | 13,688 | 13,759 | 13,780 | | | | | | 13,780 | | 1,582 | 1,582 | 280 | 04/01/2036 | 1 |
| 31409F-QP-6 | FED NATL MTG ASSOC #869962 | | 06/01/2014 | SCHEDULED REDEMPTION | | 19,267 | 19,267 | 19,366 | 19,349 | | (82) | | (82) | | 19,267 | | | | 626 | 04/01/2036 | 1 |
| 31409G-YG-5 | FED NATL MTG ASSOC #871111 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 417,977 | 372,599 | 376,005 | 376,201 | | (7) | | (7) | | 376,194 | | 41,783 | 41,783 | 7,746 | 12/01/2036 | 1 |
| 31409H-DW-1 | FED NATL MTG ASSOC #871417 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,142 | 12,494 | 12,774 | 12,840 | | (1) | | (1) | | 12,839 | | 302 | 302 | 262 | 05/01/2036 | 1 |
| 31409T-RY-6 | FED NATL MTG ASSOC #878103 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 133,988 | 123,115 | 125,972 | 126,652 | | (9) | | (9) | | 126,643 | | 7,345 | 7,345 | 2,031 | 04/01/2036 | 1 |
| 31409U-AW-5 | FED NATL MTG ASSOC #878521 | | 06/01/2014 | SCHEDULED REDEMPTION | | 409 | 409 | 411 | 411 | | (2) | | (2) | | 409 | | | | 12 | 02/01/2036 | 1 |
| 31409X-TX-7 | FED NATL MTG ASSOC #881766 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 118,641 | 105,640 | 108,293 | 108,556 | | (7) | | (7) | | 108,549 | | 10,092 | 10,092 | 2,287 | 04/01/2036 | 1 |
| 31409Y-MX-2 | FED NATL MTG ASSOC #882474 | | 06/01/2014 | SCHEDULED REDEMPTION | | 12,590 | 12,590 | 12,872 | 12,861 | | (271) | | (271) | | 12,590 | | | | 392 | 04/01/2036 | 1 |
| 31410D-BG-4 | FED NATL MTG ASSOC #885739 | | 06/01/2014 | SCHEDULED REDEMPTION | | 139 | 139 | 142 | 142 | | (3) | | (3) | | 139 | | | | 4 | 06/01/2036 | 1 |
| 31410E-XH-6 | FED NATL MTG ASSOC #887280 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 48,401 | 42,837 | 43,797 | 44,187 | | (3) | | (3) | | 44,184 | | 4,217 | 4,217 | 999 | 07/01/2036 | 1 |
| 31410E-7F-9 | FED NATL MTG ASSOC #887494 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 32,434 | 28,912 | 29,639 | 29,587 | | (1) | | (1) | | 29,586 | | 2,848 | 2,848 | 626 | 07/01/2036 | 1 |
| 31410G-5Q-2 | FED NATL MTG ASSOC #889255 | | 06/01/2014 | SCHEDULED REDEMPTION | | 15,352 | 15,352 | 15,915 | 15,935 | | (583) | | (583) | | 15,352 | | | | 363 | 03/01/2023 | 1 |
| 31410M-VA-5 | FED NATL MTG ASSOC #891709 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,542 | 5,329 | 5,448 | 5,514 | | | | | | 5,514 | | 28 | 28 | 124 | 07/01/2036 | 1 |
| 31410N-M4-7 | FED NATL MTG ASSOC #892379 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 39,130 | 34,882 | 35,758 | 35,954 | | (2) | | (2) | | 35,952 | | 3,178 | 3,178 | 728 | 07/01/2036 | 1 |
| 31410N-S2-5 | FED NATL MTG ASSOC #892537 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,325 | 18,119 | 18,574 | 18,691 | | (1) | | (1) | | 18,689 | | 1,636 | 1,636 | 386 | 09/01/2036 | 1 |
| 31410P-NU-3 | FED NATL MTG ASSOC #893303 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 80,277 | 71,562 | 73,359 | 73,555 | | (5) | | (5) | | 73,550 | | 6,727 | 6,727 | 1,492 | 08/01/2036 | 1 |
| 31410Q-L4-1 | FED NATL MTG ASSOC #894147 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 22,922 | 20,434 | 20,947 | 21,098 | | (1) | | (1) | | 21,097 | | 1,825 | 1,825 | 442 | 10/01/2036 | 1 |
| 31410Q-6U-0 | FED NATL MTG ASSOC #894683 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4,793 | 4,793 | 4,914 | 4,876 | | (83) | | (83) | | 4,793 | | | | 145 | 11/01/2036 | 1 |
| 31410S-BJ-5 | FED NATL MTG ASSOC #895641 | | 06/01/2014 | SCHEDULED REDEMPTION | | 24 | 24 | 25 | 25 | | (1) | | (1) | | 24 | | | | 1 | 05/01/2036 | 1 |
| 31410S-CE-5 | FED NATL MTG ASSOC #895669 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 70,108 | 62,496 | 63,055 | 63,084 | | (1) | | (1) | | 63,082 | | 7,025 | 7,025 | 1,326 | 10/01/2036 | 1 |
| 31410S-PE-1 | FED NATL MTG ASSOC #896021 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,608 | 3,608 | 3,699 | 3,677 | | (69) | | (69) | | 3,608 | | | | 117 | 08/01/2036 | 1 |
| 31410T-BG-9 | FED NATL MTG ASSOC #896539 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 53,491 | 47,683 | 48,881 | 49,169 | | (3) | | (3) | | 49,165 | | 4,325 | 4,325 | 985 | 09/01/2036 | 1 |
| 31410V-ZG-8 | FED NATL MTG ASSOC #899043 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,813 | 2,813 | 2,886 | 2,895 | | (82) | | (82) | | 2,813 | | | | 60 | 02/01/2022 | 1 |
| 31410W-EC-8 | FED NATL MTG ASSOC #899331 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 158,233 | 149,350 | 153,218 | 153,389 | | (74) | | (74) | | 153,314 | | 4,919 | 4,919 | 2,216 | 05/01/2022 | 1 |
| 31410W-GJ-1 | FED NATL MTG ASSOC #899401 | | 06/01/2014 | SCHEDULED REDEMPTION | | 25,819 | 25,819 | 26,765 | 26,856 | | (1,038) | | (1,038) | | 25,819 | | | | 555 | 04/01/2022 | 1 |
| 31410W-S9-0 | FED NATL MTG ASSOC #899744 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 217,923 | 200,239 | 187,083 | 189,340 | | 24 | | 24 | | 189,363 | | 28,560 | 28,560 | 3,286 | 07/01/2037 | 1 |
| 31410X-TS-5 | FED NATL MTG ASSOC #900661 | | 06/01/2014 | SCHEDULED REDEMPTION | | 409 | 409 | 419 | 417 | | (8) | | (8) | | 409 | | | | 13 | 09/01/2036 | 1 |
| 31410X-5X-0 | FED NATL MTG ASSOC #900962 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,764 | 1,571 | 1,610 | 1,643 | | | | | | 1,642 | | 121 | 121 | 34 | 09/01/2036 | 1 |
| 31411A-DF-9 | FED NATL MTG ASSOC #902002 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 93,474 | 83,311 | 85,404 | 85,494 | | (5) | | (5) | | 85,489 | | 7,985 | 7,985 | 1,803 | 11/01/2036 | 1 |
| 31411A-LP-8 | FED NATL MTG ASSOC #902234 | | 06/01/2014 | SCHEDULED REDEMPTION | | 423 | 423 | 434 | 431 | | (8) | | (8) | | 423 | | | | 13 | 09/01/2036 | 1 |
| 31411B-EB-5 | FED NATL MTG ASSOC #902930 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 449,266 | 394,141 | 398,195 | 399,363 | | (12) | | (12) | | 399,351 | | 49,914 | 49,914 | 8,457 | 12/01/2036 | 1 |
| 31411B-ND-1 | FED NATL MTG ASSOC #903188 | | 06/01/2014 | SCHEDULED REDEMPTION | | 921 | 921 | 944 | 930 | | (10) | | (10) | | 921 | | | | 28 | 08/01/2036 | 1 |
| 31411C-E7-2 | FED NATL MTG ASSOC #903858 | | 06/01/2014 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 10/01/2036 | 1 |
| 31411D-T4-1 | FED NATL MTG ASSOC #905171 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 233,579 | 206,961 | 212,159 | 211,309 | | (9) | | (9) | | 211,300 | | 22,279 | 22,279 | 4,481 | 10/01/2036 | 1 |
| 31411E-PE-1 | FED NATL MTG ASSOC #905921 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 129,782 | 115,692 | 118,598 | 118,114 | | (5) | | (5) | | 118,109 | | 11,673 | 11,673 | 2,306 | 12/01/2036 | 1 |
| 31411F-6K-5 | FED NATL MTG ASSOC #907274 | | 06/01/2014 | SCHEDULED REDEMPTION | | 222 | 222 | 227 | 227 | | (5) | | (5) | | 222 | | | | 7 | 12/01/2036 | 1 |
| 31411H-XT-2 | FED NATL MTG ASSOC #908890 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,525 | 1,525 | 1,538 | 1,533 | | (8) | | (8) | | 1,525 | | | | 50 | 02/01/2037 | 1 |
| 31411H-Y5-3 | FED NATL MTG ASSOC #908932 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 643,686 | 562,738 | 567,881 | 568,360 | | (10) | | (10) | | 568,350 | | 75,336 | 75,336 | 12,184 | 02/01/2037 | 1 |
| 31411J-H5-8 | FED NATL MTG ASSOC #909352 | | 06/01/2014 | SCHEDULED REDEMPTION | | 13,057 | 13,057 | 13,535 | 13,521 | | (463) | | (463) | | 13,057 | | | | 291 | 02/01/2022 | 1 |
| 31411J-WR-3 | FED NATL MTG ASSOC #909756 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 78,220 | 69,075 | 70,810 | 71,229 | | (4) | | (4) | | 71,224 | | 6,995 | 6,995 | 1,449 | 02/01/2037 | 1 |
| 31411K-FF-5 | FED NATL MTG ASSOC #910166 | | 06/01/2014 | SCHEDULED REDEMPTION | | 617 | 617 | 632 | 628 | | (12) | | (12) | | 617 | | | | 20 | 03/01/2037 | 1 |
| 31411K-GX-5 | FED NATL MTG ASSOC #910214 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 89,874 | 80,056 | 82,067 | 82,593 | | (5) | | (5) | | 82,588 | | 7,286 | 7,286 | 1,733 | 03/01/2037 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 31411K-NJ-8 | FED NATL MTG ASSOC #910393 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,605 | 12,128 | 12,432 | 12,499 | | (1) | | (1) | | 12,499 | | 1,106 | 1,106 | 252 | 03/01/2037 | 1 |
| 31411L-RL-7 | FED NATL MTG ASSOC #911391 | | 06/01/2014 | SCHEDULED REDEMPTION | | 13,625 | 13,625 | 13,941 | 13,938 | | (313) | | (313) | | 13,625 | | | | 339 | 03/01/2037 | 1 |
| 31411R-AD-0 | FED NATL MTG ASSOC #912704 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 146,088 | 134,233 | 137,347 | 137,816 | | (8) | | (8) | | 137,808 | | 8,279 | 8,279 | 2,235 | 03/01/2037 | 1 |
| 31411S-2R-6 | FED NATL MTG ASSOC #914384 | | 06/01/2014 | SCHEDULED REDEMPTION | | 29,456 | 29,456 | 30,535 | 30,328 | | (872) | | (872) | | 29,456 | | | | 721 | 03/01/2022 | 1 |
| 31411U-UC-3 | FED NATL MTG ASSOC #915079 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4,672 | 4,672 | 4,843 | 4,877 | | (205) | | (205) | | 4,672 | | | | 110 | 04/01/2022 | 1 |
| 31411U-UH-2 | FED NATL MTG ASSOC #915084 | | 06/01/2014 | SCHEDULED REDEMPTION | | 140 | 140 | 141 | 141 | | (1) | | (1) | | 140 | | | | 4 | 04/01/2037 | 1 |
| 31411U-ZW-4 | FED NATL MTG ASSOC #915257 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 192,803 | 177,157 | 181,268 | 182,037 | | (10) | | (10) | | 182,026 | | 10,776 | 10,776 | 2,872 | 05/01/2037 | 1 |
| 31411W-BT-3 | FED NATL MTG ASSOC #916350 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,275 | 13,592 | 13,934 | 14,013 | | (1) | | (1) | | 14,012 | | 1,263 | 1,263 | 294 | 04/01/2037 | 1 |
| 31411W-YF-8 | FED NATL MTG ASSOC #917010 | | 06/01/2014 | SCHEDULED REDEMPTION | | 10,865 | 10,865 | 11,263 | 11,216 | | (351) | | (351) | | 10,865 | | | | 256 | 04/01/2022 | 1 |
| 31411X-MF-9 | FED NATL MTG ASSOC #917558 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 40,111 | 35,715 | 36,612 | 36,884 | | (2) | | (2) | | 36,882 | | 3,229 | 3,229 | 773 | 04/01/2037 | 1 |
| 31411X-XB-6 | FED NATL MTG ASSOC #917874 | | 06/01/2014 | SCHEDULED REDEMPTION | | 34,952 | 34,952 | 35,274 | 35,227 | | (274) | | (274) | | 34,952 | | | | 1,134 | 05/01/2037 | 1 |
| 31411X-3K-9 | FED NATL MTG ASSOC #918002 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 217,965 | 200,277 | 204,924 | 205,944 | | (12) | | (12) | | 205,932 | | 12,033 | 12,033 | 3,312 | 05/01/2037 | 1 |
| 31411Y-AD-5 | FED NATL MTG ASSOC #918104 | | 06/01/2014 | SCHEDULED REDEMPTION | | 22,918 | 22,918 | 23,766 | 23,819 | | (901) | | (901) | | 22,918 | | | | 506 | 05/01/2022 | 1 |
| 31411Y-NN-9 | FED NATL MTG ASSOC #918497 | | 06/01/2014 | SCHEDULED REDEMPTION | | 7,668 | 7,668 | 7,949 | 7,951 | | (284) | | (284) | | 7,668 | | | | 183 | 05/01/2022 | 1 |
| 31411Y-TV-5 | FED NATL MTG ASSOC #918664 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 53,687 | 47,858 | 49,060 | 49,547 | | (3) | | (3) | | 49,544 | | 4,143 | 4,143 | 1,036 | 06/01/2037 | 1 |
| 31411Y-3F-8 | FED NATL MTG ASSOC #918898 | | 06/01/2014 | SCHEDULED REDEMPTION | | 15 | 15 | 15 | 15 | | (1) | | (1) | | 15 | | | | | 04/01/2022 | 1 |
| 31411Y-3H-4 | FED NATL MTG ASSOC #918900 | | 06/01/2014 | SCHEDULED REDEMPTION | | 6,880 | 6,880 | 7,132 | 7,159 | | (279) | | (279) | | 6,880 | | | | 162 | 04/01/2022 | 1 |
| 31412A-BG-8 | FED NATL MTG ASSOC #919039 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,970 | 8,863 | 8,942 | 8,953 | | | | | | 8,953 | | 1,017 | 1,017 | 192 | 05/01/2037 | 1 |
| 31412A-E5-9 | FED NATL MTG ASSOC #919156 | | 06/01/2014 | SCHEDULED REDEMPTION | | 691 | 691 | 708 | 701 | | (10) | | (10) | | 691 | | | | 21 | 04/01/2037 | 1 |
| 31412D-2D-9 | FED NATL MTG ASSOC #922472 | | 06/01/2014 | SCHEDULED REDEMPTION | | 502 | 502 | 515 | 510 | | (8) | | (8) | | 502 | | | | 15 | 03/01/2037 | 1 |
| 31412E-FR-2 | FED NATL MTG ASSOC #922776 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,944 | 16,887 | 17,311 | 17,490 | | (2) | | (2) | | 17,488 | | 1,456 | 1,456 | 366 | 12/01/2036 | 1 |
| 31412F-JR-5 | FED NATL MTG ASSOC #923772 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 232,861 | 207,431 | 212,641 | 211,074 | | (7) | | (7) | | 211,067 | | 21,795 | 21,795 | 4,491 | 05/01/2037 | 1 |
| 31412L-LE-8 | FED NATL MTG ASSOC #928325 | | 06/01/2014 | SCHEDULED REDEMPTION | | 14,342 | 14,342 | 14,702 | 14,587 | | (245) | | (245) | | 14,342 | | | | 465 | 04/01/2037 | 1 |
| 31412L-R8-5 | FED NATL MTG ASSOC #928511 | | 06/01/2014 | SCHEDULED REDEMPTION | | 9,205 | 9,205 | 9,436 | 9,351 | | (146) | | (146) | | 9,205 | | | | 271 | 06/01/2037 | 1 |
| 31412L-ZB-9 | FED NATL MTG ASSOC #928738 | | 06/01/2014 | SCHEDULED REDEMPTION | | 176 | 176 | 180 | 179 | | (3) | | (3) | | 176 | | | | 5 | 10/01/2037 | 1 |
| 31412N-LF-1 | FED NATL MTG ASSOC #930126 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 88,187 | 83,201 | 85,355 | 85,479 | | (31) | | (31) | | 85,448 | | 2,739 | 2,739 | 1,205 | 11/01/2023 | 1 |
| 31412N-W7-7 | FED NATL MTG ASSOC #930470 | | 06/01/2014 | SCHEDULED REDEMPTION | | 13,686 | 13,686 | 14,202 | 14,265 | | (579) | | (579) | | 13,686 | | | | 325 | 01/01/2024 | 1 |
| 31412T-AQ-6 | FED NATL MTG ASSOC #933915 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 61,401 | 57,891 | 59,390 | 59,360 | | (21) | | (21) | | 59,338 | | 2,063 | 2,063 | 846 | 06/01/2023 | 1 |
| 31412T-PN-7 | FED NATL MTG ASSOC #934329 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 89,378 | 82,125 | 84,030 | 84,677 | | (5) | | (5) | | 84,672 | | 4,705 | 4,705 | 1,342 | 07/01/2038 | 1 |
| 31412X-H8-0 | FED NATL MTG ASSOC #937755 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,327 | 3,327 | 3,404 | 3,424 | | (97) | | (97) | | 3,327 | | | | 82 | 06/01/2037 | 1 |
| 31412X-JU-9 | FED NATL MTG ASSOC #937775 | | 06/01/2014 | SCHEDULED REDEMPTION | | 21,254 | 21,254 | 22,032 | 22,097 | | (843) | | (843) | | 21,254 | | | | 485 | 06/01/2022 | 1 |
| 31412X-JV-7 | FED NATL MTG ASSOC #937776 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 23,113 | 20,603 | 21,121 | 21,372 | | (1) | | (1) | | 21,370 | | 1,742 | 1,742 | 446 | 06/01/2037 | 1 |
| 31412X-V4-3 | FED NATL MTG ASSOC #938135 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,406 | 3,406 | 3,492 | 3,461 | | (55) | | (55) | | 3,406 | | | | 110 | 07/01/2037 | 1 |
| 31412X-ZF-4 | FED NATL MTG ASSOC #938242 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 73,688 | 69,549 | 71,350 | 71,365 | | (30) | | (30) | | 71,334 | | 2,354 | 2,354 | 1,038 | 07/01/2022 | 1 |
| 31412X-2U-7 | FED NATL MTG ASSOC #938287 | | 06/01/2014 | SCHEDULED REDEMPTION | | 21,316 | 21,316 | 22,097 | 22,157 | | (840) | | (840) | | 21,316 | | | | 520 | 07/01/2022 | 1 |
| 31412Y-GK-2 | FED NATL MTG ASSOC #938602 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,563 | 3,363 | 3,450 | 3,475 | | (2) | | (2) | | 3,473 | | 90 | 90 | 50 | 05/01/2022 | 1 |
| 31413A-3Y-7 | FED NATL MTG ASSOC #940115 | | 06/01/2014 | SCHEDULED REDEMPTION | | 225 | 225 | 230 | 229 | | (4) | | (4) | | 225 | | | | 7 | 09/01/2037 | 1 |
| 31413B-H9-5 | FED NATL MTG ASSOC #940456 | | 06/01/2014 | SCHEDULED REDEMPTION | | 8,989 | 8,989 | 9,319 | 9,286 | | (297) | | (297) | | 8,989 | | | | 213 | 06/01/2022 | 1 |
| 31413B-YL-9 | FED NATL MTG ASSOC #940915 | | 06/01/2014 | SCHEDULED REDEMPTION | | 245 | 245 | 252 | 250 | | (5) | | (5) | | 245 | | | | 5 | 07/01/2022 | 1 |
| 31413B-4M-0 | FED NATL MTG ASSOC #941028 | | 06/01/2014 | SCHEDULED REDEMPTION | | 5,961 | 5,961 | 6,016 | 5,996 | | (35) | | (35) | | 5,961 | | | | 186 | 07/01/2037 | 1 |
| 31413F-MX-7 | FED NATL MTG ASSOC #944174 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,959 | 7,092 | 7,270 | 7,232 | | | | | | 7,232 | | 727 | 727 | 115 | 06/01/2037 | 1 |
| 31413F-S6-0 | FED NATL MTG ASSOC #944341 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 91,237 | 81,040 | 83,076 | 83,342 | | (4) | | (4) | | 83,337 | | 7,900 | 7,900 | 1,732 | 06/01/2037 | 1 |
| 31413H-LU-0 | FED NATL MTG ASSOC #945939 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,074 | 1,074 | 1,101 | 1,093 | | (19) | | (19) | | 1,074 | | | | 33 | 08/01/2037 | 1 |
| 31414C-AV-0 | FED NATL MTG ASSOC #961820 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 51,095 | 46,948 | 48,038 | 48,230 | | (3) | | (3) | | 48,227 | | 2,867 | 2,867 | 769 | 03/01/2038 | 1 |
| 31414C-TX-6 | FED NATL MTG ASSOC #962366 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,203 | 1,203 | 1,234 | 1,233 | | (31) | | (31) | | 1,203 | | | | 25 | 04/01/2023 | 1 |
| 31414E-DA-9 | FED NATL MTG ASSOC #963697 | | 06/01/2014 | SCHEDULED REDEMPTION | | 322 | 322 | 330 | 330 | | (8) | | (8) | | 322 | | | | 7 | 06/01/2023 | 1 |
| 31414F-4K-4 | FED NATL MTG ASSOC #965326 | | 06/01/2014 | SCHEDULED REDEMPTION | | 85 | 85 | 87 | 87 | | (2) | | (2) | | 85 | | | | 2 | 09/01/2038 | 1 |
| 31414F-6Y-2 | FED NATL MTG ASSOC #965387 | | 06/01/2014 | SCHEDULED REDEMPTION | | 30,939 | 30,939 | 32,072 | 31,911 | | (972) | | (972) | | 30,939 | | | | 758 | 10/01/2023 | 1 |
| 31414G-CB-3 | FED NATL MTG ASSOC #965466 | | 06/01/2014 | SCHEDULED REDEMPTION | | 267 | 267 | 274 | 272 | | (5) | | (5) | | 267 | | | | 6 | 09/01/2022 | 1 |
| 31414H-QF-7 | FED NATL MTG ASSOC #966754 | | 06/01/2014 | SCHEDULED REDEMPTION | | 11,124 | 11,124 | 11,532 | 11,410 | | (285) | | (285) | | 11,124 | | | | 263 | 01/01/2023 | 1 |
| 31414J-SN-4 | FED NATL MTG ASSOC #967725 | | 06/01/2014 | SCHEDULED REDEMPTION | | 8,929 | 8,929 | 9,257 | 9,266 | | (336) | | (336) | | 8,929 | | | | 211 | 01/01/2023 | 1 |
| 31414J-3Y-7 | FED NATL MTG ASSOC #968015 | | 06/01/2014 | SCHEDULED REDEMPTION | | 14,142 | 14,142 | 14,660 | 14,560 | | (417) | | (417) | | 14,142 | | | | 333 | 01/01/2023 | 1 |
| 31414K-GB-0 | FED NATL MTG ASSOC #968294 | | 06/01/2014 | SCHEDULED REDEMPTION | | 212 | 212 | 217 | 218 | | (6) | | (6) | | 212 | | | | 5 | 02/01/2038 | 1 |
| 31414L-3Y-2 | FED NATL MTG ASSOC #969815 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 100,380 | 94,530 | 96,978 | 97,743 | | (50) | | (50) | | 97,693 | | 2,687 | 2,687 | 1,388 | 02/01/2023 | 1 |
| 31414P-7G-8 | FED NATL MTG ASSOC #972595 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,922 | 1,922 | 1,967 | 1,978 | | (56) | | (56) | | 1,922 | | | | 48 | 04/01/2038 | 1 |
| 31414Q-RL-3 | FED NATL MTG ASSOC #973091 | | 06/01/2014 | SCHEDULED REDEMPTION | | 25,262 | 25,262 | 25,848 | 26,023 | | (761) | | (761) | | 25,262 | | | | 591 | 03/01/2038 | 1 |
| 31414Q-X2-8 | FED NATL MTG ASSOC #973297 | | 06/01/2014 | SCHEDULED REDEMPTION | | 28,077 | 28,077 | 28,804 | 28,837 | | (760) | | (760) | | 28,077 | | | | 613 | 03/01/2023 | 1 |
| 31414R-RN-7 | FED NATL MTG ASSOC #973993 | | 06/01/2014 | SCHEDULED REDEMPTION | | 6,982 | 6,982 | 7,238 | 7,281 | | (299) | | (299) | | 6,982 | | | | 165 | 02/01/2023 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 31414S-LZ-4 | FED NATL MTG ASSOC #974744 | | 06/01/2014 | SCHEDULED REDEMPTION | | 7,292 | 7,292 | 7,461 | 7,491 | | (198) | | (198) | | 7,292 | | | | 156 | 04/01/2038 | 1 |
| 31414S-YM-9 | FED NATL MTG ASSOC #975116 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 134,271 | 123,376 | 126,238 | 126,674 | | (7) | | (7) | | 126,668 | | 7,604 | 7,604 | 2,027 | 05/01/2038 | 1 |
| 31414S-6Z-1 | FED NATL MTG ASSOC #975288 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,696 | 6,311 | 6,474 | 6,501 | | (3) | | (3) | | 6,498 | | 198 | 198 | 94 | 05/01/2023 | 1 |
| 31414U-G6-9 | FED NATL MTG ASSOC #976421 | | 06/01/2014 | SCHEDULED REDEMPTION | | 132 | 132 | 135 | 137 | | (5) | | (5) | | 132 | | | | 3 | 03/01/2023 | 1 |
| 31414U-NY-0 | FED NATL MTG ASSOC #976607 | | 06/01/2014 | SCHEDULED REDEMPTION | | 32,326 | 32,326 | 33,511 | 33,770 | | (1,444) | | (1,444) | | 32,326 | | | | 802 | 04/01/2023 | 1 |
| 31414U-UN-6 | FED NATL MTG ASSOC #976789 | | 06/01/2014 | SCHEDULED REDEMPTION | | 150 | 150 | 153 | 153 | | (4) | | (4) | | 150 | | | | 3 | 04/01/2023 | 1 |
| 31414X-S8-6 | FED NATL MTG ASSOC #979443 | | 06/01/2014 | SCHEDULED REDEMPTION | | 17,891 | 17,891 | 18,546 | 18,605 | | (715) | | (715) | | 17,891 | | | | 422 | 08/01/2023 | 1 |
| 31415A-W2-3 | FED NATL MTG ASSOC #981365 | | 06/01/2014 | SCHEDULED REDEMPTION | | 995 | 995 | 1,021 | 1,019 | | (24) | | (24) | | 995 | | | | 21 | 04/01/2023 | 1 |
| 31415C-LL-9 | FED NATL MTG ASSOC #982831 | | 06/01/2014 | SCHEDULED REDEMPTION | | 6,121 | 6,121 | 6,263 | 6,362 | | (241) | | (241) | | 6,121 | | | | 141 | 05/01/2038 | 1 |
| 31415L-QX-8 | FED NATL MTG ASSOC #983470 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,249 | 1,249 | 1,278 | 1,291 | | (43) | | (43) | | 1,249 | | | | 31 | 05/01/2038 | 1 |
| 31415L-TF-4 | FED NATL MTG ASSOC #983550 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,413 | 1,334 | 1,369 | 1,369 | | | | | | 1,368 | | 45 | 45 | 20 | 05/01/2023 | 1 |
| 31415Q-CT-1 | FED NATL MTG ASSOC #985782 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 212,466 | 195,158 | 199,686 | 201,178 | | (12) | | (12) | | 201,167 | | 11,299 | 11,299 | 3,249 | 08/01/2038 | 1 |
| 31415Q-NT-9 | FED NATL MTG ASSOC #986102 | | 06/01/2014 | SCHEDULED REDEMPTION | | 4,566 | 4,566 | 4,733 | 4,702 | | (137) | | (137) | | 4,566 | | | | 108 | 09/01/2023 | 1 |
| 31415R-QZ-0 | FED NATL MTG ASSOC #987072 | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,205 | 1,205 | 1,237 | 1,235 | | (29) | | (29) | | 1,205 | | | | 26 | 08/01/2023 | 1 |
| 31415R-6V-1 | FED NATL MTG ASSOC #987484 | | 06/01/2014 | SCHEDULED REDEMPTION | | 36,851 | 36,851 | 38,201 | 38,023 | | (1,173) | | (1,173) | | 36,851 | | | | 908 | 08/01/2023 | 1 |
| 31415S-HS-4 | FED NATL MTG ASSOC #987741 | | 06/01/2014 | SCHEDULED REDEMPTION | | 53,739 | 53,739 | 55,708 | 55,720 | | (1,982) | | (1,982) | | 53,739 | | | | 1,139 | 08/01/2023 | 1 |
| 31415V-Z2-4 | FED NATL MTG ASSOC #990961 | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,468 | 2,468 | 2,532 | 2,537 | | (68) | | (68) | | 2,468 | | | | 53 | 09/01/2023 | 1 |
| 31415Y-BZ-1 | FED NATL MTG ASSOC #992956 | | 06/01/2014 | SCHEDULED REDEMPTION | | 77,061 | 77,061 | 79,885 | 80,080 | | (3,019) | | (3,019) | | 77,061 | | | | 1,917 | 12/01/2023 | 1 |
| 31416B-HJ-0 | FED NATL MTG ASSOC #994933 | | 06/01/2014 | SCHEDULED REDEMPTION | | 14,980 | 14,980 | 15,529 | 15,362 | | (382) | | (382) | | 14,980 | | | | 357 | 09/01/2023 | 1 |
| 31416H-E5-0 | FED NATL MTG ASSOC #AA0155 | | 06/01/2014 | SCHEDULED REDEMPTION | | 21,705 | 21,705 | 22,500 | 22,592 | | (887) | | (887) | | 21,705 | | | | 531 | 01/01/2024 | 1 |
| 31416P-GQ-4 | FED NATL MTG ASSOC #AA5606 | | 06/01/2014 | SCHEDULED REDEMPTION | | 5,461 | 5,461 | 5,603 | 5,587 | | (125) | | (125) | | 5,461 | | | | 116 | 10/01/2023 | 1 |
| 31417Y-GM-3 | FED NATL MTG ASSOC #MA0203 | | 06/01/2014 | SCHEDULED REDEMPTION | | 753,239 | 753,239 | 783,251 | 774,669 | | (21,430) | | (21,430) | | 753,239 | | | | 14,165 | 10/01/2019 | 1 |
| 31417Y-JL-2 | FED NATL MTG ASSOC #MA0266 | | 06/01/2014 | SCHEDULED REDEMPTION | | 413,792 | 413,792 | 436,873 | 430,675 | | (16,883) | | (16,883) | | 413,792 | | | | 8,599 | 12/01/2019 | 1 |
| 31418A-GL-6 | FED NATL MTG ASSOC #MA1102 | | 06/01/2014 | SCHEDULED REDEMPTION | | 11,354 | 11,354 | 11,908 | 11,939 | | (585) | | (585) | | 11,354 | | | | 164 | 07/01/2027 | 1 |
| 313602-EB-6 | FED NATL MTG ASSOC 1988-16 E RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 881 | 881 | 905 | 902 | | (22) | | (22) | | 881 | | | | 39 | 06/25/2018 | 1 |
| 31358F-PH-6 | FED NATL MTG ASSOC 1990-139 X RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 34,294 | 34,294 | 25,284 | 31,526 | | 2,769 | | 2,769 | | 34,294 | | | | 1,088 | 11/25/2020 | 1 |
| 31358N-TD-4 | FED NATL MTG ASSOC 1992-103 Z RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 26,706 | 26,706 | 21,637 | 25,137 | | 1,569 | | 1,569 | | 26,706 | | | | 950 | 06/25/2022 | 1 |
| 31358R-WY-5 | FED NATL MTG ASSOC 1992-G 64 Z RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 164,872 | 164,872 | 152,981 | 159,443 | | 5,429 | | 5,429 | | 164,872 | | | | 5,853 | 11/25/2022 | 1 |
| 31358P-CT-2 | FED NATL MTG ASSOC G39 ZB RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 50,362 | 50,362 | 37,873 | 43,708 | | 6,654 | | 6,654 | | 50,362 | | | | 1,609 | 07/25/2022 | 1 |
| 3133T1-C5-9 | FHR 1602 PJ RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 10,817 | 10,817 | 11,417 | 11,059 | | (243) | | (243) | | 10,817 | | | | 332 | 10/15/2023 | 1 |
| 313398-QA-0 | FHR 2335 PZ RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 132,620 | 132,620 | 124,795 | 129,023 | | 3,597 | | 3,597 | | 132,620 | | | | 3,840 | 07/15/2031 | 1 |
| 313399-AJ-6 | FHR 2344 QG RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 65,789 | 63,025 | 61,488 | 62,704 | | 24 | | 24 | | 62,728 | | 3,061 | 3,061 | 1,221 | 08/15/2016 | 1 |
| 313399-TE-7 | FHR 2345 PZ RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 65,953 | 65,953 | 62,264 | 64,356 | | 1,597 | | 1,597 | | 65,953 | | | | 1,999 | 08/15/2031 | 1 |
| 313399-FX-0 | FHR 2351 AZ RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 29,458 | 29,458 | 28,255 | 28,967 | | 491 | | 491 | | 29,458 | | | | 901 | 08/15/2031 | 1 |
| 31339N-2C-9 | FHR 2398 ZP RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 470,184 | 470,184 | 449,019 | 462,373 | | 7,812 | | 7,812 | | 470,184 | | | | 15,001 | 01/15/2032 | 1 |
| 31339D-YJ-1 | FHR 2412 ZC RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 98,609 | 98,609 | 94,170 | 96,706 | | 1,904 | | 1,904 | | 98,609 | | | | 3,024 | 02/15/2032 | 1 |
| 31392K-ZE-9 | FHR 2448 TN RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 55,610 | 55,610 | 57,904 | 56,472 | | (862) | | (862) | | 55,610 | | | | 1,789 | 05/15/2032 | 1 |
| 31392V-7G-1 | FHR 2498 BM RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 277,158 | 261,445 | 267,470 | 263,583 | | (125) | | (125) | | 263,459 | | 13,700 | 13,700 | 4,676 | 09/15/2017 | 1 |
| 31393K-PV-1 | FHR 2575 EB RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,205,677 | 2,083,664 | 2,100,268 | 2,087,490 | | (162) | | (162) | | 2,087,328 | | 118,350 | 118,350 | 33,998 | 02/15/2018 | 1 |
| 31394J-N2-9 | FHR 2676E LG RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 214,883 | 214,248 | 223,354 | 214,945 | | (339) | | (339) | | 214,605 | | 278 | 278 | 2,392 | 06/15/2032 | 1 |
| 31394W-M7-0 | FHR 2777E PE RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,381,433 | 6,198,900 | 6,455,573 | 6,243,279 | | (7,872) | | (7,872) | | 6,235,407 | | 146,026 | 146,026 | 100,004 | 04/15/2033 | 1 |
| 31394W-SH-2 | FHR 2778 JD RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 764,997 | 764,997 | 796,434 | 766,244 | | (1,246) | | (1,246) | | 764,997 | | | | 18,184 | 12/15/2032 | 1 |
| 31395G-GY-2 | FHR 2861 JL RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,380,520 | 9,769,460 | 8,998,451 | 9,572,394 | | 5,702 | | 5,702 | | 9,578,096 | | 802,424 | 802,424 | 143,667 | 09/15/2019 | 1 |
| 31395U-XT-3 | FHR 2991D QE RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 345,178 | 345,178 | 359,632 | 345,819 | | (641) | | (641) | | 345,178 | | | | 8,125 | 08/15/2034 | 1 |
| 31396E-GF-7 | FHR 3079 MD RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,661,209 | 2,661,209 | 2,772,023 | 2,667,894 | | (6,685) | | (6,685) | | 2,661,209 | | | | 62,655 | 03/15/2034 | 1 |
| 317705-AE-1 | FINANCING CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 262,631 | 200,000 | 251,500 | 218,773 | | (944) | | (944) | | 217,829 | | 44,802 | 44,802 | 9,528 | 04/06/2018 | 1 |
| 31358U-7D-2 | FNR 1993-70 Z RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,941 | 2,941 | 3,066 | 2,941 | | | | | | 2,941 | | | | 97 | 05/25/2023 | 1 |
| 31392G-PN-9 | FNR 2002-89 CB RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 114,202 | 114,202 | 112,498 | 113,843 | | 359 | | 359 | | 114,202 | | | | 2,694 | 01/25/2018 | 1 |
| 31393B-R5-6 | FNR 2003-35 ME RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 427,883 | 427,883 | 434,435 | 429,036 | | (1,153) | | (1,153) | | 427,883 | | | | 9,997 | 05/25/2018 | 1 |
| 31397M-WQ-6 | FNR 2008-82 EY RMBS | | 06/01/2014 | Various | | 7,967,084 | 7,451,904 | 7,213,210 | 7,373,189 | | 10,227 | | 10,227 | | 7,383,416 | | 583,668 | 583,668 | 128,358 | 09/25/2023 | 1 |
| 61790R-AG-1 | MS MTG TR 30 SER 30 CL 6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 6,418 | 6,418 | 5,650 | 6,418 | | | | | | 6,418 | | | | 281 | 12/01/2018 | 1FE |
| 69573X-AF-6 | PAINEWEBBER CMO TR SER N CL N 3 RMBS | | 05/01/2014 | SCHEDULED REDEMPTION | | 1,589 | 1,589 | 1,540 | | 1,578 | 11 | | 1,589 | | 1,589 | | | | 60 | 01/01/2019 | 6* |
| 76116F-AC-1 | RESOLUTION TR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 96,673,500 | 175,000,000 | 63,023,750 | 76,448,723 | | 977,984 | | 977,984 | | 77,426,707 | | 19,246,793 | 19,246,793 | | 04/15/2030 | 1 |
| 76116E-GL-8 | RESOLUTION TR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,716,916 | 26,235,000 | 10,828,265 | 13,143,764 | | 168,835 | | 168,835 | | 13,312,599 | | 3,404,317 | 3,404,317 | | 07/15/2027 | 1 |
| 76116E-GM-6 | RESOLUTION TR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 17,538,749 | 28,772,000 | 11,551,014 | 14,027,536 | | 180,619 | | 180,619 | | 14,208,155 | | 3,330,594 | 3,330,594 | | 01/15/2028 | 1 |
| 76116E-HB-9 | RESOLUTION TR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 162,225 | 224,000 | 111,084 | 140,725 | | 1,599 | | 1,599 | | 142,324 | | 19,901 | 19,901 | | 04/15/2024 | 1 |
| 76116E-HD-5 | RESOLUTION TR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,861,561 | 17,056,000 | 8,098,295 | 9,766,870 | | 121,347 | | 121,347 | | 9,888,217 | | 1,973,344 | 1,973,344 | | 04/15/2025 | 1 |
| 76116E-HJ-2 | RESOLUTION TR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,071,220 | 32,500,000 | 13,222,567 | 16,055,662 | | 206,613 | | 206,613 | | 16,262,276 | | 3,808,944 | 3,808,944 | | 10/15/2027 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 76116E-HL-7 | RESOLUTION TR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,248,310 | 43,000,000 | 16,577,360 | 20,140,370 | | 259,919 | | 259,919 | | 20,400,289 | | 4,848,021 | 4,848,021 | | 10/15/2028 | 1 |
| 77876K-AF-1 | ROTHSCHILD L F MTG TR 3 CL 3 F RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,817 | 1,817 | 1,733 | | 1,774 | 43 | | 1,817 | | 1,817 | | | | 87 | 09/01/2017 | 6* |
| 81237E-AH-7 | SEARS MTG FUNDING TR 1988 1 CL Z RMBS | | 05/01/2014 | SCHEDULED REDEMPTION | | 9,817 | 9,817 | 8,202 | 9,366 | | 451 | | 451 | | 9,817 | | | | 403 | 12/01/2018 | 1FE |
| 88059E-NH-3 | TENN VAL AUTH CPN STRIP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,428,410 | 11,647,000 | 5,115,916 | 6,271,482 | | 84,689 | | 84,689 | | 6,356,171 | | 1,072,239 | 1,072,239 | | 07/15/2025 | 1FE |
| 880591-CU-4 | TENN VALLEY AUTHORITY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,867,580 | 5,000,000 | 6,326,550 | 5,851,834 | | (52,173) | | (52,173) | | 5,799,660 | | 67,920 | 67,920 | 92,014 | 12/15/2017 | 1 |
| 911760-AP-1 | VENDEE MTG TR 1992-1 2-Z RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 102,927 | 102,927 | 95,119 | 99,096 | | 3,831 | | 3,831 | | 102,927 | | | | 3,790 | 05/15/2022 | 1 |
| 718846-AN-8 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,277,400 | 20,000,000 | 20,236,920 | 20,176,114 | | (2,126) | | (2,126) | | 20,173,989 | | 1,103,411 | 1,103,411 | 937,500 | 07/01/2029 | 1FE |
| 846565-AC-3 | SPARKS REGL MED CTR AR MEDCAP V LLC 02 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,153,534 | 7,100,000 | 7,688,499 | 7,254,720 | | (18,145) | | (18,145) | | 7,236,576 | | (83,042) | (83,042) | 148,931 | 06/15/2017 | 4FE |
| 010869-BZ-7 | ALAMEDA CORRIDOR TRANSN CA SR 99C | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,387,076 | 4,955,000 | 5,355,265 | 5,114,887 | | (9,529) | | (9,529) | | 5,105,358 | | 281,718 | 281,718 | 161,038 | 10/01/2019 | 1FE |
| 13033W-RD-7 | CALIFORNIA INFRA SCRIPPS RESEARCH 05 B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,242,334 | 1,150,000 | 1,054,274 | 1,093,084 | | 1,581 | | 1,581 | | 1,094,665 | | 147,669 | 147,669 | 43,470 | 07/01/2023 | 1FE |
| 21224R-AN-6 | CONTRA COSTA CNTY CA FIRE PENSION 05 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,802,351 | 8,020,000 | 7,522,920 | 7,789,750 | | 11,123 | | 11,123 | | 7,800,873 | | 1,001,478 | 1,001,478 | 265,195 | 08/01/2018 | 1FE |
| 358266-CH-5 | FRESNO CNTY CA PENSION 2004 A CAP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,774,829 | 21,810,000 | 4,985,766 | 8,610,467 | | 121,204 | | 121,204 | | 8,731,671 | | (956,842) | (956,842) | | 08/15/2030 | 1FE |
| 358266-CK-8 | FRESNO CNTY CA PENSION 2004 A CAP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,658,335 | 22,393,000 | 4,577,577 | 7,905,444 | | 111,278 | | 111,278 | | 8,016,722 | | (1,358,387) | (1,358,387) | | 08/15/2032 | 1FE |
| 78587R-AB-3 | SACRAMENTO CA MET FIRE DIST PENSION 04A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,838,386 | 2,820,000 | 2,820,000 | 2,820,075 | | (2) | | (2) | | 2,820,073 | | 18,313 | 18,313 | 56,676 | 05/15/2025 | 1FE |
| 797398-DK-7 | SAN DIEGO CNTY CA PENSION OBLIG 2004 A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,913,637 | 16,030,000 | 16,030,000 | 16,030,000 | | | | | | 16,030,000 | | 2,883,637 | 2,883,637 | 587,192 | 08/15/2021 | 1FE |
| 797398-DL-5 | SAN DIEGO CNTY CA PENSION OBLIG 2004 A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,253,912 | 7,795,000 | 7,795,000 | 7,795,000 | | | | | | 7,795,000 | | 1,458,912 | 1,458,912 | 287,005 | 08/15/2022 | 1FE |
| 83413Q-AK-5 | SOLANO CNTY CA TXBL PENSION 2004 A CUR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,119,649 | 5,660,000 | 5,660,000 | 5,660,000 | | | | | | 5,660,000 | | 459,649 | 459,649 | 231,431 | 01/15/2017 | 1FE |
| 83740N-AG-5 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,964,333 | 2,835,000 | 2,835,000 | 2,835,000 | | | | | | 2,835,000 | | 129,333 | 129,333 | 106,218 | 08/01/2017 | 1FE |
| 83740N-AJ-9 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,282,887 | 3,175,000 | 3,175,000 | 3,175,000 | | | | | | 3,175,000 | | 107,887 | 107,887 | 120,438 | 08/01/2019 | 1FE |
| 83740N-AN-0 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,092,406 | 4,010,000 | 4,010,000 | 4,010,000 | | | | | | 4,010,000 | | 82,406 | 82,406 | 158,529 | 08/01/2023 | 1FE |
| 905649-DN-6 | UNION CITY CA PENSION OBLIG 2004 CUR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,860,045 | 6,335,000 | 6,335,000 | 6,335,000 | | | | | | 6,335,000 | | 525,045 | 525,045 | 271,296 | 07/01/2019 | 2FE |
| 905649-DP-1 | UNION CITY CA PENSION OBLIG 2004 CUR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,523,656 | 10,970,000 | 10,970,000 | 10,970,144 | | (3) | | (3) | | 10,970,140 | | 553,516 | 553,516 | 487,068 | 07/01/2024 | 2FE |
| 207758-KH-5 | CONNECTICUT SPL TAX TRANSN BABS 09B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,972,320 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | 472,320 | 472,320 | 86,100 | 12/01/2029 | 1FE |
| 28148V-AA-3 | EDUCATIONAL LOAN CO (ELC) - TRUST I - SE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,751,856 | 14,200,000 | 12,722,030 | 13,154,880 | | 9,204 | | 9,204 | | 12,751,856 | | | | 8,201 | 08/01/2041 | 1FE |
| 115062-DC-2 | BROWARD CNTY FL PROF SPORTS FAC TAX 06B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,052,016 | 8,525,000 | 8,525,000 | 8,525,000 | | | | | | 8,525,000 | | 527,016 | 527,016 | 294,148 | 09/01/2021 | 1FE |
| 362848-NF-6 | GAINESVILLE FL UTILS SYS 2005 B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 17,574,954 | 16,555,000 | 16,086,825 | 16,328,340 | | 9,786 | | 9,786 | | 16,338,127 | | 1,236,827 | 1,236,827 | 439,535 | 10/01/2021 | 1FE |
| 59333A-DF-5 | MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 04B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,997,140 | 3,500,000 | 3,492,300 | 3,496,333 | | 131 | | 131 | | 3,496,464 | | 500,676 | 500,676 | 93,800 | 04/01/2024 | 1 |
| 59333A-JX-0 | MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B | | 04/01/2014 | CALLED @ 100.00000000 | | 770,000 | 770,000 | 770,000 | 770,000 | | | | | | 770,000 | | | | 23,485 | 04/01/2015 | 1FE |
| 696499-CJ-9 | PALM BEACH CNTY FL ARPT SYS REF 2006 B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,589,139 | 10,615,000 | 10,615,000 | 10,615,000 | | | | | | 10,615,000 | | 974,139 | 974,139 | 313,408 | 10/01/2020 | 1FE |
| 194315-AJ-6 | COLLEGE PK GA INTL ARPRT RENTAL CAR 06A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,240,896 | 2,190,000 | 2,190,000 | 2,190,000 | | | | | | 2,190,000 | | 50,896 | 50,896 | 94,575 | 01/01/2015 | 1FE |
| 359900-LH-8 | FULTON CNTY GA DEV GA TECH FDTN 02B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,775,275 | 2,500,000 | 2,722,300 | 2,584,487 | | (4,757) | | (4,757) | | 2,579,730 | | 195,545 | 195,545 | 68,750 | 11/01/2020 | 1FE |
| 49151E-QS-5 | KENTUCKY ST PPTY & BLDGS PROJ 78 2003 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,781,762 | 2,725,000 | 2,624,066 | 2,715,629 | | 3,067 | | 3,067 | | 2,718,697 | | 63,065 | 63,065 | 68,398 | 10/01/2014 | 1FE |
| 44329H-AJ-3 | HP COMMUNITIES LLC MA 2008A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 17,915,670 | 19,000,000 | 15,052,043 | 15,231,304 | | 11,106 | | 11,106 | | 15,242,410 | | 2,673,260 | 2,673,260 | 597,909 | 03/15/2046 | 1FE |
| 44329H-AK-0 | HP COMMUNITIES LLC MA 2008A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,024,200 | 20,000,000 | 15,710,938 | 15,803,987 | | 5,663 | | 5,663 | | 15,809,650 | | 2,214,550 | 2,214,550 | 638,089 | 09/15/2053 | 1FE |
| 958638-QK-7 | WESTERN MICH UNIV GEN REV 2002 B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,018,320 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 18,320 | 18,320 | 39,667 | 11/15/2024 | 1FE |
| 958697-HP-2 | WESTERN MN MUN PWR AGY PWR SUP BABS 10C | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 29,893,920 | 24,000,000 | 24,000,000 | 24,000,000 | | | | | | 24,000,000 | | 5,893,920 | 5,893,920 | 1,218,600 | 01/01/2046 | 1FE |
| 526602-AA-5 | FORT LEONARD WOOD MO MILITARY HSG 05 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,953,982 | 2,799,983 | 2,801,370 | 2,800,588 | | (3) | | (3) | | 2,800,585 | | 153,397 | 153,397 | 102,024 | 07/15/2020 | 3AM |
| 526602-AC-1 | FORT LEONARD WOOD MO MILITARY HSG 05 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,036,459 | 9,412,978 | 9,412,978 | 9,412,978 | | | | | | 9,412,978 | | (376,519) | (376,519) | 382,142 | 07/15/2040 | 2AM |
| 537011-BB-3 | LITTLE BLUE VALLEY MO SWR BABS 2010 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 22,807,400 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 2,807,400 | 2,807,400 | 787,500 | 09/01/2040 | 1FE |
| 85088P-AA-8 | SPRINGFIELD MO CTR CITY DEV JORDAN 02B | | 06/01/2014 | CALLED @ 100.00000000 | | 95,000 | 95,000 | 95,000 | 95,000 | | | | | | 95,000 | | | | 3,572 | 06/01/2028 | 1FE |
| 85088P-AB-6 | SPRINGFIELD MO CTR CITY DEV JORDAN 02C | | 06/01/2014 | CALLED @ 100.00000000 | | 165,000 | 165,000 | 165,000 | 165,000 | | | | | | 165,000 | | | | 6,204 | 06/01/2028 | 1FE |
| 759831-BA-7 | RENO NV CAP IMPT REV 2005 C TXBL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,100,404 | 10,930,000 | 2,354,978 | 3,711,883 | | 51,975 | | 51,975 | | 3,763,859 | | (663,455) | (663,455) | | 06/01/2033 | 2FE |
| 759831-BC-3 | RENO NV CAP IMPT REV 2005 C TXBL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,657,848 | 10,930,000 | 2,107,085 | 3,321,144 | | 46,503 | | 46,503 | | 3,367,647 | | (709,799) | (709,799) | | 06/01/2035 | 2FE |
| 759831-BE-9 | RENO NV CAP IMPT REV 2005 C TXBL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,063,936 | 5,120,000 | 871,834 | 1,378,751 | | 19,448 | | 19,448 | | 1,398,198 | | (334,262) | (334,262) | | 06/01/2037 | 2FE |
| 64469D-CB-5 | NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J | | 04/01/2014 | CALLED @ 100.00000000 | | 205,000 | 205,000 | 205,000 | 205,000 | | | | | | 205,000 | | | | 9,148 | 01/01/2037 | 1FE |
| 64578J-AD-8 | NEW JERSEY ECON MOTOR VEH SURG 05A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,880,400 | 22,000,000 | 11,275,440 | 17,290,886 | | 232,917 | | 232,917 | | 17,523,804 | | 1,356,596 | 1,356,596 | | 07/01/2018 | 1FE |
| 645913-AZ-7 | NEW JERSEY ECON ST PENSION 1997 B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,093,816 | 1,425,000 | 464,123 | 923,563 | | 14,167 | | 14,167 | | 937,730 | | 156,086 | 156,086 | | 02/15/2021 | 1FE |
| 337653-AD-1 | FISCAL YEAR 2005 SECURITIZ CORP NY 05B | | 04/01/2014 | CALLED @ 100.00000000 | | 35,000 | 35,000 | 34,176 | 34,670 | | 19 | | 19 | | 34,689 | | 311 | 311 | 863 | 04/01/2020 | 1FE |
| 64970M-XT-5 | NEW YORK NY HSG DEV CORP MULTI FAM 06A | | 05/01/2014 | Various | | 4,196,777 | 4,195,000 | 4,204,370 | 4,200,884 | | (73) | | (73) | | 4,200,812 | | (4,035) | (4,035) | 115,258 | 11/01/2027 | 1FE |
| 64967B-AA-0 | NEW YORK NY INDL YANKEE STAD RENTAL 06 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,235,842 | 3,395,000 | 3,395,000 | 3,395,000 | | | | | | 3,395,000 | | (159,158) | (159,158) | 116,845 | 03/01/2046 | 2FE |
| 649902-CS-0 | NEW YORK ST DORM PERS INC EDUCATION 05G | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,582,755 | 7,270,000 | 7,117,257 | 7,244,887 | | 5,059 | | 5,059 | | 7,249,946 | | 332,810 | 332,810 | 205,822 | 03/15/2015 | 1FE |
| 649870-EH-1 | NEW YORK ST HSG FIN AGY PERS INC 05 B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,113,207 | 1,070,000 | 1,051,789 | 1,067,108 | | 584 | | 584 | | 1,067,692 | | 45,515 | 45,515 | 28,429 | 03/15/2015 | 1FE |
| 650035-TD-0 | NEW YORK ST URBAN DEV PERS INC BABS 09E | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,868,720 | 14,500,000 | 14,500,000 | 14,500,000 | | | | | | 14,500,000 | | 2,368,720 | 2,368,720 | 455,509 | 03/15/2039 | 1FE |
| 914713-H4-7 | UNIVERSITY OF NC CHAPEL HILL-REF-TXBL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,813,640 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | (186,360) | (186,360) | 33,800 | 12/01/2022 | 1FE |
| 232263-AD-5 | CUYAHOGA CNTY OH ECON DEV GATEWAY 92A | | 06/01/2014 | CALLED @ 100.00000000 | | 1,450,000 | 1,450,000 | 1,450,000 | 1,415,996 | | 2,883 | | 2,883 | | 1,418,879 | | 31,121 | 31,121 | 62,531 | 06/01/2022 | 1FE |
| 180261-BU-2 | CLAREMORE OK PUB WRKS CAP IMPT 04B REF | | 06/01/2014 | MATURED | | 390,000 | 390,000 | 384,852 | 389,676 | | 324 | | 324 | | 390,000 | | | | 10,140 | 06/01/2014 | 1FE |
| 386442-UJ-4 | GRAND RIVER DAM AUTH OK 2010 B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 23,571,587 | 20,465,000 | 20,465,000 | 20,465,000 | | | | | | 20,465,000 | | 3,106,587 | 3,106,587 | 488,090 | 06/01/2040 | 1FE |
| 67884R-AV-2 | OKLAHOMA DEV FIN IDR GOODYEAR 2004 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 508,990 | 505,000 | 519,670 | 505,515 | | (6) | | (6) | | 505,509 | | 3,481 | 3,481 | 19,506 | 07/01/2014 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 67884R-BY-5 | OKLAHOMA DEV FIN IDR MICHELIN 2004 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,339,652 | 1,290,000 | 1,290,000 | 1,290,000 | | | | | | 1,290,000 | | 49,652 | 49,652 | 49,826 | 07/01/2015 | 1FE |
| 20281P-AS-1 | PENNSYLVANIA COMWLTH FIN AUTH 2005 B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,731,414 | 13,005,000 | 13,005,000 | 13,005,000 | | | | | | 13,005,000 | | 1,726,414 | 1,726,414 | 233,223 | 06/01/2021 | 1FE |
| 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | | 06/01/2014 | CALLED @ 100.00000000 | | 3,025,000 | 3,025,000 | 3,025,000 | 3,025,000 | | | | | | 3,025,000 | | | | 85,169 | 06/01/2023 | 1FE |
| 71781L-BB-4 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,025,764 | 9,550,000 | 2,835,300 | 5,514,589 | | 82,109 | | 82,109 | | 5,596,698 | | 429,065 | 429,065 | | 04/15/2023 | 1FE |
| 71781L-BC-2 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,586,480 | 21,190,000 | 5,589,498 | 10,871,487 | | 161,871 | | 161,871 | | 11,033,359 | | 553,121 | 553,121 | | 04/15/2025 | 1FE |
| 745181-N2-9 | PUERTO RICO HWY & TRANS HWY REV 03 AA | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 460,785 | 390,000 | 418,470 | 409,977 | | (1,019) | | (1,019) | | 408,958 | | 51,827 | 51,827 | 16,088 | 07/01/2018 | 1 |
| 261149-AE-8 | DOWNTOWN DALLAS TX DEV AUTH TIF 06 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,665,930 | 2,680,000 | 1,698,021 | 2,590,723 | | 35,510 | | 35,510 | | 2,626,233 | | 39,697 | 39,697 | | 08/15/2014 | 1FE |
| 79642B-LT-8 | SAN ANTONIO TX WTR SYS BABS 10 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,516,150 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 516,150 | 516,150 | 117,489 | 05/15/2034 | 1FE |
| 744190-AN-9 | PROVO UT SALES TAX 2004 TXBL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,456,480 | 6,000,000 | 5,654,160 | 5,789,229 | | 4,645 | | 4,645 | | 5,793,874 | | 662,606 | 662,606 | 204,153 | 02/15/2026 | 2FE |
| 409327-DS-9 | HAMPTON ROADS VA SANI DIST BABS 09B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,857,717 | 16,345,000 | 16,345,000 | 16,345,000 | | | | | | 16,345,000 | | 2,512,717 | 2,512,717 | 399,363 | 11/01/2039 | 1FE |
| 50181Q-AH-1 | LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,672,446 | 18,487,570 | 20,484,043 | 19,962,288 | | (19,275) | | (19,275) | | 19,943,014 | | (1,270,568) | (1,270,568) | 370,162 | 09/15/2028 | 2 |
| 927781-VR-2 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,725,794 | 9,055,000 | 9,055,000 | 9,055,000 | | | | | | 9,055,000 | | 670,794 | 670,794 | 219,206 | 09/01/2021 | 1FE |
| 927781-VS-0 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,363,721 | 4,950,000 | 4,950,000 | 4,950,000 | | | | | | 4,950,000 | | 413,721 | 413,721 | 125,606 | 09/01/2022 | 1FE |
| 02554C-AE-9 | AMERICAN EAGLE NW LLC WA MILITARY 05B AB | | 06/15/2014 | CALLED @ 100.00000000 | | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 7,905 | 12/15/2018 | 1FE |
| 29270C-YQ-2 | ENERGY NORTHWEST WA COLUMBIA GEN TXB | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,574,200 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (425,800) | (425,800) | 442,950 | 07/01/2022 | 1FE |
| 387883-KL-4 | GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,376,450 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 376,450 | 376,450 | 198,375 | 01/01/2020 | 1FE |
| 387883-KM-2 | GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,173,162 | 8,530,000 | 8,524,797 | 8,526,722 | | 75 | | 75 | | 8,526,796 | | 646,366 | 646,366 | 345,465 | 01/01/2025 | 1FE |
| 387883-PP-0 | GRANT CNTY WA PUD 2 PRIEST RAPIDS BABS 1 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,378,000 | 10,000,000 | 9,990,600 | 9,991,277 | | 52 | | 52 | | 9,991,329 | | 1,386,671 | 1,386,671 | 437,250 | 01/01/2040 | 1FE |
| 25476W-AC-5 | DISTRICT COLUMBIA BALLPARK 2006A-2 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,383,651 | 2,370,000 | 2,370,000 | 2,370,000 | | | | | | 2,370,000 | | 13,651 | 13,651 | 94,136 | 02/01/2020 | 1FE |
| 95648W-HB-8 | WEST VIRGINIA ECON CHARLESTON STAD 04 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 245,184 | 240,000 | 240,000 | 240,000 | | | | | | 240,000 | | 5,184 | 5,184 | 5,200 | 11/01/2014 | 1FE |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 784,988,307 | 956,258,175 | 652,155,959 | 705,047,469 | 3,352 | 2,740,794 | | 2,744,146 | | 707,379,386 | | 77,608,921 | 77,608,921 | 14,921,089 | XXX | XXX |
| 88579Y-AE-1 | 3M COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,918,400 | 20,000,000 | 19,907,800 | 19,935,187 | | 4,572 | | 4,572 | | 19,939,759 | | (21,359) | (21,359) | 52,778 | 06/26/2017 | 1FE |
| 88579Y-AF-8 | 3M COMPANY | | 05/27/2014 | Various | | 32,858,990 | 35,000,000 | 34,480,250 | 34,551,929 | | 15,489 | | 15,489 | | 34,567,418 | | (1,708,428) | (1,708,428) | 233,889 | 06/26/2022 | 1FE |
| 00037B-AB-8 | ABB FINANCE USA INC | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,724,710 | 10,000,000 | 9,783,300 | 9,814,548 | | 4,878 | | 4,878 | | 9,819,426 | | (94,716) | (94,716) | 114,201 | 05/08/2022 | 1FE |
| 02474R-AB-9 | ABC SUPPLY HLDGS CO TERM B LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 5,025 | 5,025 | 5,031 | | | (6) | | (6) | | 5,025 | | | | 1 | 04/16/2020 | 4FE |
| 82773W-AD-4 | ACCUDYNE (SILVER II SCA 2013) TL | E | 06/30/2014 | SCHEDULED REDEMPTION | | 6,716 | 6,716 | 6,716 | 6,716 | | | | | | 6,716 | | | | 135 | 12/13/2019 | 4FE |
| 00440E-AN-7 | ACE INA HOLDINGS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,598,120 | 20,000,000 | 19,981,400 | 19,992,669 | | 948 | | 948 | | 19,993,616 | | 604,504 | 604,504 | 184,889 | 11/23/2015 | 1FE |
| 00440E-AP-2 | ACE INA HOLDINGS | | 05/28/2014 | Various | | 19,210,040 | 20,000,000 | 19,932,200 | 19,936,976 | | 2,027 | | 2,027 | | 19,939,003 | | (728,963) | (728,963) | 342,750 | 03/13/2023 | 1FE |
| 00440E-AG-2 | ACE INA HOLDINGS INC | | 06/15/2014 | MATURED | | 3,000,000 | 3,000,000 | 2,922,810 | 2,994,460 | | 5,540 | | 5,540 | | 3,000,000 | | | | 88,125 | 06/15/2014 | 1FE |
| 00485C-AL-1 | ACOSTA INC TERM LOAN B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,419,609 | 3,407,682 | 3,417,441 | 3,418,006 | | (571) | | (571) | | 3,417,435 | | 2,174 | 2,174 | 25,373 | 03/01/2018 | 4FE |
| 00507V-AC-3 | ACTIVISION BLIZZARD INC | | 05/07/2014 | CITIGROUP GLOBAL MARKETS | | 1,606,875 | 1,500,000 | 1,606,875 | | | (1,545) | | (1,545) | | 1,605,330 | | 1,545 | 1,545 | 12,422 | 09/15/2021 | 3FE |
| 00510R-AC-7 | ACUITY BRANDS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,152,491 | 3,750,000 | 3,742,388 | 3,744,943 | | 179 | | 179 | | 3,745,123 | | 407,369 | 407,369 | 66,250 | 12/15/2019 | 2FE |
| 00100U-AE-2 | ADS WASTE MANAGEMENT HLDGS INC NEW TLB2 | | 06/30/2014 | SCHEDULED REDEMPTION | | 7,563 | 7,563 | 7,563 | 2,500 | | | | | | 7,563 | | | | 45 | 10/09/2019 | 4FE |
| 00101J-AF-3 | ADT CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,459,420 | 21,000,000 | 20,953,955 | 20,956,746 | | 1,095 | | 1,095 | | 20,957,841 | | (2,498,421) | (2,498,421) | 522,667 | 07/15/2022 | 3FE |
| 00101J-AH-9 | ADT CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,953,760 | 10,000,000 | 9,998,639 | 9,998,706 | | 28 | | 28 | | 9,998,734 | | (1,044,974) | (1,044,974) | 121,458 | 06/15/2023 | 3FE |
| 00780*-AA-4 | ADVANTAGE COLORADO CAPCO I SER. A | | 04/18/2014 | SCHEDULED REDEMPTION | | 1,812 | 1,812 | 1,320 | 1,595 | | 217 | | 217 | | 1,812 | | | | | 03/01/2017 | 1 |
| 00780*-AB-2 | ADVANTAGE COLORADO CAPCO I SER. B | | 04/18/2014 | SCHEDULED REDEMPTION | | 4,983 | 4,983 | 3,630 | 4,386 | | 597 | | 597 | | 4,983 | | | | | 03/01/2017 | 1 |
| 00769E-AN-0 | ADVANTAGE SALES & MARKETING TERM LOAN (F | | 06/30/2014 | SCHEDULED REDEMPTION | | 3,665 | 3,665 | 3,651 | 3,645 | | 20 | | 20 | | 3,665 | | | | 51 | 12/17/2017 | 4FE |
| 007643-AB-5 | AERCAP AVIATION SOLUTION | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 817,500 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | 67,500 | 67,500 | 16,070 | 05/30/2017 | 3FE |
| 00111@-AA-2 | AES HAWAII (HEPCO) | | 06/30/2014 | SCHEDULED REDEMPTION | | 330,750 | 330,750 | 330,750 | 330,750 | | | | | | 330,750 | | | | 11,361 | 06/30/2022 | 4 |
| 00828K-AZ-8 | AFFINION GROUP TRANCHE B TERM LOAN | | 05/20/2014 | EXCHANGE | | 4,067,490 | 4,092,928 | 4,073,789 | 4,063,864 | | 3,599 | | 3,599 | | 4,067,463 | | 26 | 26 | 137,823 | 10/09/2016 | 4FE |
| 00828K-AF-2 | AFFINION GROUP TRANCHE B TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 10,232 | 10,232 | 10,169 | | | 64 | | 64 | | 10,232 | | | | 26 | 04/30/2018 | 4FE |
| 02640F-AA-6 | AGFMT 2010-1A A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 290,458 | 290,458 | 290,388 | 290,448 | | 10 | | 10 | | 290,458 | | | | 7,112 | 03/25/2058 | 1FM |
| 00846U-AH-4 | AGILENT TECHNOLOGIES INC | | 06/02/2014 | Various | | 11,517,000 | 12,000,000 | 11,976,240 | 11,978,902 | | 711 | | 711 | | 11,979,614 | | (462,614) | (462,614) | 226,133 | 10/01/2022 | 2FE |
| 001192-AJ-2 | AGL CAPITAL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,273,645 | 15,000,000 | 14,772,450 | 14,817,385 | | 5,140 | | 5,140 | | 14,822,525 | | 451,120 | 451,120 | 285,833 | 09/15/2021 | 2FE |
| 008916-AK-4 | AGRIUM INC | A | 05/30/2014 | CITIGROUP GLOBAL MARKETS | | 6,903,330 | 7,000,000 | 6,986,280 | 6,987,769 | | 519 | | 519 | | 6,988,289 | | (84,959) | (84,959) | 148,838 | 10/01/2022 | 2FE |
| 008916-AL-2 | AGRIUM INC | G | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,856,610 | 5,000,000 | 4,994,950 | 4,995,199 | | 108 | | 108 | | 4,995,307 | | (138,697) | (138,697) | 58,333 | 06/01/2023 | 2FE |
| 00855L-AA-7 | AGUA CALIENTE BAND OF CAHUILLA INDIANS 6 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,537,826 | 2,609,000 | 2,609,000 | 2,609,000 | | | | | | 2,609,000 | | (71,174) | (71,174) | 84,010 | 10/01/2016 | 3FE |
| L0001U-AB-5 | AI CHEM & CY SCA TRANCHE B-1 TL | E | 06/30/2014 | SCHEDULED REDEMPTION | | 35,375 | 35,375 | 35,219 | 35,210 | | 165 | | 165 | | 35,375 | | | | 2,364 | 10/03/2019 | 4FE |
| L0001U-AC-3 | AI CHEM & CY US ACQUICO INC TRANCHE B-2 | E | 06/30/2014 | SCHEDULED REDEMPTION | | 18,355 | 18,355 | 18,273 | 18,269 | | 86 | | 86 | | 18,355 | | | | 1,226 | 10/03/2019 | 4FE |
| 009158-AR-7 | AIR PRODUCTS & CHEMICALS | | 05/29/2014 | BANK OF AMERICA/MERRILL LYNCH | | 5,054,100 | 5,000,000 | 4,997,000 | 4,997,575 | | 117 | | 117 | | 4,997,692 | | 56,408 | 56,408 | 87,500 | 11/03/2021 | 1FE |
| 009158-AT-3 | AIR PRODUCTS & CHEMICALS | | 05/28/2014 | Various | | 11,448,350 | 12,000,000 | 11,951,160 | 11,955,061 | | 1,525 | | 1,525 | | 11,956,586 | | (508,236) | (508,236) | 250,785 | 02/03/2023 | 1FE |
| 00928Q-AK-7 | AIRCASTLE LTD | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 378,000 | 350,000 | 350,000 | 350,000 | | | | | | 350,000 | | 28,000 | 28,000 | 7,292 | 12/01/2019 | 3FE |
| 009363-AM-4 | AIRGAS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,340,600 | 10,000,000 | 9,988,900 | 9,989,971 | | 249 | | 249 | | 9,990,220 | | (649,620) | (649,620) | 109,556 | 11/15/2022 | 2FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 009363-AP-7 | AIRGAS INC | | 05/30/2014 | BANK OF AMERICA/MERRILL LYNCH | | 4,871,700 | 5,000,000 | 4,994,550 | 4,995,187 | | 312 | | 312 | | 4,995,499 | | (123,799) | (123,799) | 95,330 | 02/15/2020 | 2FE |
| 01039X-AA-8 | ALABAMA POWER CAP TR V | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,590,805 | 10,149,000 | 10,216,085 | 10,149,000 | | | | | | 10,149,000 | | (558,195) | (558,195) | 171,756 | 10/01/2042 | 1FE |
| 01449H-AD-1 | ALERE TERM LOAN B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,930,499 | 2,925,000 | 2,916,366 | 2,915,758 | | 615 | | 615 | | 2,916,373 | | 14,126 | 14,126 | 31,503 | 06/30/2017 | 4FE |
| 014480-AA-8 | ALESCO IVA1 CDO - CF - PREFERRED | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,075,877 | 14,767,836 | 14,767,836 | 14,767,836 | | | | | | 14,767,836 | | (3,691,959) | (3,691,959) | 44,935 | 07/30/2034 | 1FE |
| 01639#-AA-1 | ALISAL WATER CORPORATION | | 04/01/2014 | SCHEDULED REDEMPTION | | 80,000 | 80,000 | 80,000 | 80,000 | | | | | | 80,000 | | | | 3,140 | 01/01/2027 | 3FE |
| 018490-AM-4 | ALLERGAN INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,408,649 | 7,657,000 | 8,175,555 | 7,855,636 | | (20,992) | | (20,992) | | 7,834,644 | | 574,005 | 574,005 | 220,139 | 04/01/2016 | 1FE |
| 018490-AQ-5 | ALLERGAN INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,668,788 | 6,000,000 | 5,982,840 | 5,984,047 | | 380 | | 380 | | 5,984,427 | | (315,639) | (315,639) | 91,467 | 03/15/2023 | 1FE |
| 82101#-AA-0 | ALLIANT ENERGY / WISCONSIN POWER & LIGHT | | 06/15/2014 | SCHEDULED REDEMPTION | | 436,000 | 436,000 | 436,000 | 436,000 | | | | | | 436,000 | | | | 11,031 | 06/15/2025 | 1 |
| 018802-AA-6 | ALLIANT ENERGY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,054,195 | 3,000,000 | 2,989,530 | 2,998,219 | | 557 | | 557 | | 2,998,776 | | 55,419 | 55,419 | 55,333 | 10/15/2014 | 2FE |
| 01973J-AH-2 | ALLISON TRANSMISSION, INC. NEW TERM B3 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,966,283 | 1,966,991 | 1,951,119 | 1,950,518 | | 608 | | 608 | | 1,951,126 | | 15,157 | 15,157 | 205 | 08/23/2019 | 3FE |
| 021345-AA-1 | ALTA WIND HOLDINGS LLC ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,662,104 | 4,254,424 | 4,254,424 | 4,254,424 | | | | | | 4,254,424 | | 407,680 | 407,680 | 75,280 | 06/30/2035 | 2AM |
| 03064E-AE-6 | AMCAR 2010-2, C ABS | | 06/08/2014 | Various | | 2,608,771 | 2,604,028 | 2,603,227 | 2,603,970 | | 45 | | 45 | | 2,604,015 | | 4,756 | 4,756 | 32,548 | 10/08/2015 | 1FE |
| 03063P-AE-2 | AMCAR_10-3 ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,722,465 | 3,677,497 | 3,677,173 | 3,677,430 | | 21 | | 21 | | 3,677,451 | | 45,014 | 45,014 | 38,555 | 04/08/2016 | 1FE |
| 02343*-AA-0 | AMCOR LIMITED 2009 7-YEAR | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,416,681 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 416,681 | 416,681 | 79,206 | 12/15/2016 | 2 |
| 023608-AE-2 | AMEREN CORPORATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,047,900 | 5,000,000 | 4,975,250 | 4,997,772 | | 1,497 | | 1,497 | | 4,999,268 | | 48,632 | 48,632 | 167,639 | 05/15/2014 | 2FE |
| 02361D-AL-4 | AMEREN ILLINOIS CO | | 05/29/2014 | BANK OF AMERICA/MERRILL LYNCH | | 14,853,900 | 15,000,000 | 14,994,600 | 14,995,252 | | 207 | | 207 | | 14,995,459 | | (141,559) | (141,559) | 306,000 | 09/01/2022 | 1FE |
| 02507*-AA-2 | AMERICAN CENTURY COMPANIES, INC. 7 YEAR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,849,604 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 849,604 | 849,604 | 273,261 | 03/09/2018 | 2 |
| 025537-AG-6 | AMERICAN ELECTRIC POWER | | 05/29/2014 | BARCLAYS | | 14,673,750 | 15,000,000 | 14,970,150 | 14,972,950 | | 1,119 | | 1,119 | | 14,974,068 | | (300,318) | (300,318) | 206,090 | 12/15/2022 | 2FE |
| 207543-S#-7 | AMERICAN ELECTRIC POWER / AMERICAN ELEC | | 04/15/2014 | SCHEDULED REDEMPTION | | 436,737 | 436,737 | 436,737 | 436,737 | | | | | | 436,737 | | | | 22,798 | 10/15/2017 | 2 |
| 845437-BE-1 | AMERICAN ELECTRIC POWER / SWEPCO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,431,641 | 10,000,000 | 9,990,300 | 9,998,641 | | 256 | | 256 | | 9,998,896 | | 432,744 | 432,744 | 247,847 | 04/15/2015 | 2FE |
| 0258M0-DC-0 | AMERICAN EXPRESS CREDIT | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,643,515 | 15,000,000 | 14,987,550 | 14,993,022 | | 619 | | 619 | | 14,993,641 | | 649,874 | 649,874 | 224,000 | 09/19/2016 | 1FE |
| 029912-BC-5 | AMERICAN TOWER CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,763,030 | 10,000,000 | 9,988,000 | 9,991,383 | | 273 | | 273 | | 9,991,657 | | 771,373 | 771,373 | 294,583 | 09/01/2020 | 2FE |
| 03027X-AB-6 | AMERICAN TOWER CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,619,480 | 7,000,000 | 6,942,950 | 6,947,655 | | 1,228 | | 1,228 | | 6,948,883 | | (329,403) | (329,403) | 164,014 | 01/31/2023 | 2FE |
| 03027W-AJ-1 | AMERICAN TOWER TRUST I ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,338,815 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (661,185) | (661,185) | 135,592 | 03/15/2048 | 1FE |
| 030981-AF-1 | AMERIGAS PART/FIN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,416,000 | 3,200,000 | 3,216,000 | 3,211,274 | | (443) | | (443) | | 3,210,831 | | 205,169 | 205,169 | 75,689 | 05/20/2021 | 3FE |
| 030981-AG-9 | AMERIGAS PART/FIN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,687,500 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 187,500 | 187,500 | 95,920 | 08/20/2019 | 3FE |
| 03073E-AG-0 | AMERISOURCEBERGEN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,371,652 | 22,670,000 | 23,297,107 | 23,114,000 | | (16,769) | | (16,769) | | 23,097,231 | | 2,274,421 | 2,274,421 | 417,506 | 11/15/2019 | 1FE |
| 03073E-AJ-4 | AMERISOURCEBERGEN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,238,870 | 10,000,000 | 9,985,800 | 9,988,425 | | 321 | | 321 | | 9,988,746 | | 250,124 | 250,124 | 132,222 | 11/15/2021 | 1FE |
| 031162-BN-9 | AMGEN INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,072,120 | 5,000,000 | 4,976,750 | 4,979,983 | | 513 | | 513 | | 4,980,496 | | 91,624 | 91,624 | 68,472 | 05/15/2022 | 2FE |
| 031652-BC-3 | AMKOR TECHNOLOGIES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,338,400 | 6,080,000 | 6,334,400 | 6,217,193 | | (13,763) | | (13,763) | | 6,203,431 | | 134,969 | 134,969 | 186,833 | 05/01/2018 | 4FE |
| 031652-BG-4 | AMKOR TECHNOLOGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 129,531 | 125,000 | 125,000 | 125,000 | | | | | | 125,000 | | 4,531 | 4,531 | 3,984 | 10/01/2022 | 4FE |
| 00174E-AD-1 | AMMC_06-6A CDO - CF - LOANS | E | 05/27/2014 | SCHEDULED REDEMPTION | | 10,000,000 | 10,000,000 | 8,450,000 | 8,976,856 | | 1,023,144 | | 1,023,144 | | 10,000,000 | | | | 32,342 | 05/03/2018 | 1FE |
| 02005A-AF-5 | AMOT _10-2 ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 56,927,035 | 55,000,000 | 54,989,605 | 54,997,590 | | 624 | | 624 | | 54,998,214 | | 1,928,821 | 1,928,821 | 688,264 | 04/15/2017 | 1FE |
| 03200#-AE-8 | AMPACET CORPORATION - 2007 EXCHANGE TRAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,089,998 | 10,138,688 | 10,138,688 | 10,589,923 | | 49,734 | | 49,734 | | 10,639,656 | | 450,342 | 450,342 | 439,137 | 01/31/2017 | 2FE |
| 032095-AB-7 | AMPHENOL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,003,290 | 10,000,000 | 9,974,600 | 9,978,742 | | 561 | | 561 | | 9,979,303 | | 23,987 | 23,987 | 266,667 | 02/01/2022 | 2FE |
| 032166-AR-1 | AMSOUTH BANCORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,360,000 | 9,000,000 | 7,326,210 | 8,608,141 | | 74,314 | | 74,314 | | 8,682,454 | | 677,546 | 677,546 | 234,000 | 04/01/2015 | 3FE |
| 03235M-AA-0 | AMTRAK SER. 2001 SECD NTS ABS | | 06/15/2014 | Various | | 3,096,175 | 2,724,917 | 2,724,917 | 2,724,917 | | | | | | 2,724,917 | | 371,258 | 371,258 | 87,636 | 06/15/2017 | 1 |
| 032355-A*-0 | AMTRUST FINANCIAL CORPORATION 11.78% SEN | | 06/26/2014 | DISTRIBUTION | | 2,366,319 | | | | | | | | | | | 2,366,319 | 2,366,319 | | 10/20/2012 | 6* |
| 78443*-AN-1 | ANDERSEN CORP / SLBP HLDGS CORP SR NTS ( | | 06/30/2014 | MATURED | | 5,471,633 | 5,471,633 | 5,465,070 | 5,465,442 | | 6,191 | | 6,191 | | 5,471,633 | | | | 134,179 | 06/30/2014 | 3 |
| 60369@-AJ-5 | ANGLIAN WATER SERVICES LTD 2011 CLASS A | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,145,457 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | 1,145,457 | 1,145,457 | 207,041 | 06/24/2021 | 1 |
| 034863-AA-8 | ANGLO AMERICAN CAPITAL | F | 04/08/2014 | MATURED | | 8,000,000 | 8,000,000 | 8,577,857 | 8,039,227 | | (39,227) | | (39,227) | | 8,000,000 | | | | 375,000 | 04/08/2014 | 2FE |
| 03674P-AK-9 | ANTERO RESOURCES LLC | | 05/28/2014 | EXCHANGE | | 800,000 | 800,000 | 800,000 | 800,000 | | | | | | 800,000 | | | | 24,247 | 11/01/2021 | 4FE |
| 037389-AV-5 | AON CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,121,807 | 9,750,000 | 9,702,908 | 9,732,764 | | 2,392 | | 2,392 | | 9,735,155 | | 386,651 | 386,651 | 171,573 | 09/30/2015 | 2FE |
| 037735-CB-1 | APPALACHIAN POWER CO | | 05/22/2014 | CALLED @ 103.27200000 | | 4,500,000 | 4,500,000 | 4,183,695 | 4,451,532 | | 17,215 | | 17,215 | | 4,468,747 | | 31,253 | 31,253 | 327,296 | 02/01/2015 | 2FE |
| 037833-AJ-9 | APPLE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,846,750 | 5,000,000 | 4,981,550 | 4,983,934 | | 905 | | 905 | | 4,984,839 | | (138,089) | (138,089) | 20,556 | 05/03/2018 | 1FE |
| 037833-AK-6 | APPLE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,272,780 | 10,000,000 | 9,160,500 | | | 7,537 | | 7,537 | | 9,168,037 | | 104,743 | 104,743 | 98,667 | 05/03/2023 | 1FE |
| 03852C-AU-0 | ARAMARK CORP. US TERM F LOAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 605,200 | 611,443 | 597,989 | | | 166 | | 166 | | 598,154 | | 7,046 | 7,046 | 5,044 | 02/24/2021 | 4FE |
| 03852C-AC-0 | ARAMARK CORPORATION LC-2 FACILITY (EXT) | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 77,452 | 77,434 | 81,802 | 82,259 | | (462) | | (462) | | 81,797 | | (4,344) | (4,344) | 1,048 | 07/26/2016 | 4FE |
| 03938L-AP-9 | ARCELORMITTAL | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,033,750 | 1,000,000 | 1,043,125 | 1,042,689 | | (147) | | (147) | | 1,042,542 | | (8,792) | (8,792) | 34,583 | 10/15/2039 | 3FE |
| 03938L-AU-8 | ARCELORMITTAL | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,052,531 | 1,925,000 | 1,918,594 | 1,919,270 | | 161 | | 161 | | 1,919,431 | | 133,101 | 133,101 | 67,375 | 03/01/2021 | 3FE |
| 03938D-AD-4 | ARCH COAL, INC. TERM LOAN B | | 06/30/2014 | SCHEDULED REDEMPTION | | 8,107 | 8,107 | 8,032 | 8,028 | | 79 | | 79 | | 8,107 | | | | 128 | 05/16/2018 | 4FE |
| 039483-BE-1 | ARCHER DANIELS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,797,271 | 3,780,000 | 3,229,201 | 3,245,964 | | 1,989 | | 1,989 | | 3,247,952 | | 549,319 | 549,319 | 88,092 | 03/26/2042 | 1FE |
| 040555-CN-2 | ARIZONA PUBLIC SERVICE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,990,400 | 10,000,000 | 9,905,400 | 9,908,420 | | 401 | | 401 | | 9,908,821 | | 81,579 | 81,579 | 225,000 | 04/01/2042 | 1FE |
| 007036-UQ-7 | ARMT 2005-11 5A1 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 148,628 | 148,628 | 69,855 | 72,129 | | 76,498 | | 76,498 | | 148,628 | | | | 300 | 12/26/2053 | 1FM |
| 22544W0-MM-4 | ARMT_05-12 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 202,775 | 202,775 | 91,439 | 95,547 | | 107,228 | | 107,228 | | 202,775 | | | | 406 | 11/25/2053 | 1FM |
| 04269G-AD-4 | ARRIS GROUP TERM LOAN B | | 05/30/2014 | SCHEDULED REDEMPTION | | 727,273 | 727,273 | 725,590 | 725,306 | | 1,967 | | 1,967 | | 727,273 | | | | 12,798 | 04/17/2020 | 3FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 042735-BC-3 | ARROW ELECTRONICS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,088,225 | 5,000,000 | 4,960,100 | 4,962,869 | | 819 | | 819 | | 4,963,689 | | 124,536 | 124,536 | 131,250 | 03/01/2023 | 2FE |
| 04363U-AB-2 | ASCIANO FINANCE | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,167,515 | 5,000,000 | 4,988,500 | 4,991,700 | | 263 | | 263 | | 4,991,963 | | 175,552 | 175,552 | 120,764 | 09/23/2020 | 2FE |
| 04649V-AG-5 | ASURION LLC INCREMENTAL TRANCHE B-1 TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 12,216 | 12,216 | 12,046 | 12,103 | | 113 | | 113 | | 12,216 | | | | | 05/24/2019 | 4FE |
| 00206R-AW-2 | AT&T INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,413,760 | 10,000,000 | 10,447,600 | 10,228,954 | | (23,636) | | (23,636) | | 10,205,318 | | 208,442 | 208,442 | 111,444 | 05/15/2016 | 1FE |
| 00206R-BN-1 | AT&T INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,157,492 | 12,000,000 | 10,975,560 | | | 9,608 | | 9,608 | | 10,985,168 | | 172,324 | 172,324 | 105,000 | 12/01/2022 | 1FE |
| 52468#-AA-0 | AT&T INC / AT&T MOBILITY (FKA CINGULAR W | | 06/15/2014 | SCHEDULED REDEMPTION | | 258,741 | 258,741 | 282,757 | 267,105 | | (8,364) | | (8,364) | | 258,741 | | | | 8,654 | 07/15/2016 | 1 |
| 00488K-AE-6 | ATLANTIC BROADBAND PENN (ACQ COGECO) TLB | | 06/30/2014 | SCHEDULED REDEMPTION | | 53,646 | 53,646 | 53,311 | 53,297 | | 349 | | 349 | | 53,646 | | | | 441 | 11/30/2019 | 3FE |
| 04853#-AB-2 | ATLANTIC FINANCIAL GROUP LTD ABS | | 06/01/2014 | SCHEDULED REDEMPTION | | 481,778 | 481,778 | 481,778 | 482,603 | | (825) | | (825) | | 481,778 | | | | 14,551 | 02/01/2015 | 2 |
| 04854*-AA-7 | ATLANTIC FINANCIAL GROUP LTD ABS | | 06/01/2014 | SCHEDULED REDEMPTION | | 26,208 | 26,208 | 26,514 | 26,260 | | (52) | | (52) | | 26,208 | | | | 642 | 02/01/2015 | 2 |
| 049560-AF-2 | ATMOS ENERGY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,163,898 | 7,000,000 | 7,452,760 | 7,077,744 | | (24,366) | | (24,366) | | 7,053,378 | | 110,520 | 110,520 | 159,775 | 10/15/2014 | 1FE |
| 050095-AM-0 | ATWOOD OCEANICS INC | | 05/07/2014 | Various | | 3,177,375 | 2,965,000 | 3,141,781 | 2,041,456 | | (4,778) | | (4,778) | | 3,109,179 | | 68,196 | 68,196 | 102,664 | 02/01/2020 | 3FE |
| 05070G-AE-8 | AUDATEX NORTH AMERICA IN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,067,500 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 67,500 | 67,500 | 17,667 | 06/15/2021 | 3FE |
| 05332N-AJ-6 | AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011 | | 08/31/2011 | VARIOUS | | | | | | | | | | | | | | | 6,359 | 12/15/2016 | 3FE |
| 053332-AK-8 | AUTOZONE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,198,455 | 5,000,000 | 4,997,950 | 4,999,565 | | 103 | | 103 | | 4,999,668 | | 198,787 | 198,787 | 204,444 | 01/15/2015 | 2FE |
| 053332-AL-6 | AUTOZONE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,635,895 | 15,000,000 | 15,025,600 | 15,021,791 | | (706) | | (706) | | 15,021,085 | | 614,810 | 614,810 | 226,667 | 11/15/2020 | 2FE |
| 053332-AN-2 | AUTOZONE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,311,240 | 10,000,000 | 9,967,200 | 9,970,394 | | 721 | | 721 | | 9,971,115 | | (659,875) | (659,875) | 204,444 | 01/15/2023 | 2FE |
| 05368B-AA-8 | AVIAT_03-1 ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 436,098 | 436,098 | 436,098 | 436,098 | | | | | | 436,098 | | | | 1,414 | 12/15/2023 | 5* |
| 05366#-AJ-2 | AVIATION CAPITAL GROUP (2012 ISSUANCE) 6 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,110,450 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 1,110,450 | 1,110,450 | 440,000 | 04/05/2018 | 3 |
| 05377J-AL-6 | AVIS BUDGET CAR RENTAL LLC TRANCHE B TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 2,494 | 2,494 | 2,472 | 2,473 | | 21 | | 21 | | 2,494 | | | | 38 | 03/15/2019 | 3FE |
| 053807-AN-3 | AVNET INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,550,883 | 11,250,000 | 11,507,025 | 11,336,344 | | (7,352) | | (7,352) | | 11,328,992 | | 1,221,890 | 1,221,890 | 405,781 | 09/15/2016 | 2FE |
| 90347B-AG-3 | AXALTA COATING (DUPONT) NEW 2014 TLB | | 06/30/2014 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,478 | 2,478 | | 22 | | 22 | | 2,500 | | | | 25 | 02/03/2020 | 4FE |
| 05461T-AA-5 | AXIS CAPITAL HOLDINGS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,172,302 | 19,500,000 | 20,083,000 | 19,732,038 | | (62,753) | | (62,753) | | 19,669,285 | | 503,017 | 503,017 | 373,750 | 12/01/2014 | 1FE |
| 05615Y-AA-9 | BABSON 05-2A A1 CDO - CF - LOANS | E | 04/21/2014 | SCHEDULED REDEMPTION | | 4,277,186 | 4,277,186 | 3,768,573 | 4,094,032 | | 183,154 | | 183,154 | | 4,277,186 | | | | 10,582 | 07/20/2019 | 1FE |
| 05615M-AA-5 | BABSON 05-3A A1 CDO - CF - LOANS | E | 05/12/2014 | SCHEDULED REDEMPTION | | 976,098 | 976,098 | 899,366 | 942,161 | | 33,937 | | 33,937 | | 976,098 | | | | 2,395 | 11/10/2019 | 1FE |
| 05615U-AC-3 | BABSON 05-I A-1B1 CDO - CF - LOANS | E | 04/15/2014 | SCHEDULED REDEMPTION | | 3,886,051 | 3,886,051 | 3,886,051 | 3,886,051 | | | | | | 3,886,051 | | | | 10,438 | 04/15/2019 | 1FE |
| 05950E-AH-1 | BACM 2006-2, AJ CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,622,090 | 10,000,000 | 10,025,159 | 10,506,275 | | (16,585) | | (16,585) | | 10,489,690 | | 132,400 | 132,400 | 192,308 | 05/10/2045 | 3FM |
| 05950V-AC-4 | BACM 2006-6 A3 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,477,420 | 20,000,000 | 19,346,094 | 19,764,229 | | 21,288 | | 21,288 | | 19,785,517 | | 691,903 | 691,903 | 357,933 | 10/10/2045 | 1FM |
| 05947U-PU-6 | BACM_04-1 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,628,300 | 5,520,604 | 5,483,676 | 5,536,664 | | (4,324) | | (4,324) | | 5,532,340 | | 95,960 | 95,960 | 89,563 | 11/10/2039 | 1FM |
| 05947U-PV-4 | BACM_04-1 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,050,352 | 3,000,000 | 3,015,060 | 3,002,074 | | (419) | | (419) | | 3,001,655 | | 48,697 | 48,697 | 49,350 | 11/10/2039 | 1FM |
| 05523U-AD-2 | BAE SYSTEMS HOLDINGS INC | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,613,019 | 11,000,000 | 10,979,820 | 10,995,901 | | 609 | | 609 | | 10,996,510 | | 616,509 | 616,509 | 359,089 | 08/15/2015 | 2FE |
| 05523U-AG-5 | BAE SYSTEMS HOLDINGS INC | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,236,760 | 20,100,000 | 21,044,022 | 20,192,237 | | (55,342) | | (55,342) | | 20,136,895 | | 99,866 | 99,866 | 331,650 | 06/01/2014 | 2FE |
| 05523U-AJ-9 | BAE SYSTEMS HOLDINGS INC | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,227,312 | 8,000,000 | 7,972,080 | 7,982,715 | | 676 | | 676 | | 7,983,391 | | 1,243,921 | 1,243,921 | 170,000 | 06/01/2019 | 2FE |
| 059523-BB-5 | BAFC 2007-5 7A5 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | | 198,086 | 66,652 | 74,433 | | (74,433) | | (74,433) | | | | | | 5,177 | 02/25/2052 | 1FM |
| 05955Y-AM-1 | BAFC_10-R3 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,929,053 | 7,584,802 | 7,565,840 | 7,576,057 | | 731 | | 731 | | 7,576,789 | | 352,265 | 352,265 | 104,180 | 09/26/2037 | 1FM |
| 05955Y-AS-8 | BAFC_10-R3 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,653,747 | 2,531,315 | 2,537,643 | 2,536,145 | | (234) | | (234) | | 2,535,911 | | 117,836 | 117,836 | 46,011 | 06/26/2036 | 1FM |
| 057224-BC-0 | BAKER HUGHES INC | | 05/30/2014 | BANK OF AMERICA/MERRILL LYNCH | | 7,241,430 | 7,000,000 | 7,050,850 | 7,040,159 | | (2,000) | | (2,000) | | 7,038,159 | | 203,271 | 203,271 | 179,822 | 08/15/2021 | 1FE |
| 058498-AQ-9 | BALL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,270,000 | 4,000,000 | 3,940,000 | 3,953,211 | | 1,278 | | 1,278 | | 3,954,489 | | 315,511 | 315,511 | 86,889 | 05/15/2021 | 3FE |
| 05874G-AA-4 | BALLYROCK 06-2A A CDO - CF - LOANS | E | 04/14/2014 | SCHEDULED REDEMPTION | | 2,893,795 | 2,893,795 | 2,687,612 | 2,803,843 | | 89,952 | | 89,952 | | 2,893,795 | | | | 4,432 | 01/14/2020 | 1FE |
| 059165-DZ-0 | BALTIMORE GAS & ELECTRIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,423,909 | 11,120,000 | 12,172,953 | 11,581,058 | | (39,537) | | (39,537) | | 11,541,521 | | 882,388 | 882,388 | 328,040 | 10/01/2016 | 2FE |
| 059165-ED-8 | BALTIMORE GAS & ELECTRIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,109,260 | 5,000,000 | 4,972,450 | 4,977,522 | | 622 | | 622 | | 4,978,144 | | 131,116 | 131,116 | 66,111 | 11/15/2021 | 2FE |
| 059165-EE-6 | BALTIMORE GAS & ELECTRIC | | 05/28/2014 | Various | | 19,436,460 | 20,000,000 | 19,924,000 | 19,933,213 | | 2,302 | | 2,302 | | 19,935,515 | | (499,055) | (499,055) | 399,000 | 08/15/2022 | 2FE |
| 05948K-BE-8 | BANK OF AMERICA ALT LOAN TRUST RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,739,486 | 4,291,287 | 4,316,546 | 4,299,842 | | (4) | | (4) | | 4,299,838 | | 439,648 | 439,648 | 81,495 | 08/25/2049 | 1FM |
| 060505-DP-6 | BANK OF AMERICA CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,830,355 | 2,500,000 | 2,391,200 | 2,441,828 | | 3,307 | | 3,307 | | 2,445,135 | | 385,220 | 385,220 | 47,917 | 12/01/2017 | 1FE |
| 06051G-EA-3 | BANK OF AMERICA CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,800,810 | 15,000,000 | 14,962,350 | 14,984,119 | | 1,429 | | 1,429 | | 14,985,548 | | 1,815,262 | 1,815,262 | 650,000 | 08/01/2016 | 1FE |
| 06051G-EM-7 | BANK OF AMERICA CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,767,900 | 12,000,000 | 12,820,920 | 12,699,636 | | (17,953) | | (17,953) | | 12,681,683 | | 1,086,217 | 1,086,217 | 469,300 | 01/24/2022 | 1FE |
| 06051G-EQ-8 | BANK OF AMERICA CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,666,500 | 10,000,000 | 9,970,800 | 9,980,527 | | 1,418 | | 1,418 | | 9,981,946 | | 684,554 | 684,554 | 203,438 | 03/22/2017 | 1FE |
| 06051G-EU-9 | BANK OF AMERICA CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,640,890 | 10,000,000 | 9,944,400 | 9,949,029 | | 1,219 | | 1,219 | | 9,950,248 | | (309,358) | (309,358) | 238,333 | 01/11/2023 | 1FE |
| 160841-AA-0 | BANK OF AMERICA/CHARLOTTE GATEWAY 6.41% | | 06/01/2014 | SCHEDULED REDEMPTION | | 328,686 | 328,686 | 328,686 | 328,686 | | | | | | 328,686 | | | | 9,952 | 12/01/2016 | 1FM |
| 06366Q-W8-6 | BANK OF MONTREAL | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,534,630 | 15,000,000 | 14,969,250 | 14,980,918 | | 1,525 | | 1,525 | | 14,982,443 | | 552,187 | 552,187 | 270,833 | 01/11/2017 | 1FE |
| 064057-BD-3 | BANK OF NEW YORK | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,328,230 | 10,000,000 | 10,314,200 | 10,109,747 | | (6,382) | | (6,382) | | 10,103,365 | | 1,224,865 | 1,224,865 | 183,333 | 12/01/2017 | 1FE |
| 06406J-HB-4 | BANK OF NEW YORK CO INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,215,210 | 5,000,000 | 4,983,200 | 4,997,515 | | 502 | | 502 | | 4,998,017 | | 217,193 | 217,193 | 134,750 | 03/15/2015 | 1FE |
| 064149-A6-4 | BANK OF NOVA SCOTIA | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,494,820 | 20,000,000 | 19,974,400 | 19,994,215 | | 1,351 | | 1,351 | | 19,995,566 | | 499,254 | 499,254 | 470,333 | 01/22/2015 | 1FE |
| 064159-AM-8 | BANK OF NOVA SCOTIA | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,186,580 | 5,000,000 | 4,990,000 | 4,993,786 | | 496 | | 496 | | 4,994,282 | | 192,298 | 192,298 | 91,729 | 01/12/2017 | 1FE |
| 064207-UV-3 | BANK OF OKLAHOMA | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,938,400 | 10,000,000 | 9,985,600 | 9,994,403 | | 407 | | 407 | | 9,994,810 | | (56,410) | (56,410) | 35,355 | 05/15/2017 | 1FE |
| 06659#-AB-3 | BANNER SEVENTEEN, LLC 2016 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,999,649 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | (351) | (351) | 40,885 | 04/28/2016 | 2FE |
| 067901-AL-2 | BARRICK GOLD CORP | A | 05/29/2014 | GOLDMAN, SACHS & CO. | | 3,903,320 | 4,000,000 | 4,158,800 | 4,137,438 | | (6,152) | | (6,152) | | 4,131,286 | | (227,966) | (227,966) | 103,522 | 04/01/2022 | 2FE |
| 070101-D@-6 | BASIN ELECTRIC POWER COOPERATIVE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 731,988 | 700,000 | 700,000 | 700,000 | | | | | | 700,000 | | 31,988 | 31,988 | 11,900 | 10/28/2016 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 070101-E@-5 | BASIN ELECTRIC POWER COOPERATIVE 2011 SE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,141,311 | 9,169,200 | 9,169,200 | 9,169,200 | | | | | | 9,169,200 | | (27,889) | (27,889) | 183,384 | 10/01/2031 | 1 |
| 071813-AU-3 | BAXTER INTERNATIONAL INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,316,248 | 8,000,000 | 8,426,170 | 8,094,212 | | (19,203) | | (19,203) | | 8,075,009 | | 241,239 | 241,239 | 201,444 | 03/15/2015 | 1FE |
| 071813-BF-5 | BAXTER INTERNATIONAL INC | | 05/29/2014 | BANK OF AMERICA/MERRILL LYNCH | | 4,743,300 | 5,000,000 | 4,978,350 | 4,981,040 | | 839 | | 839 | | 4,981,879 | | (238,579) | (238,579) | 96,000 | 08/15/2022 | 1FE |
| 05531G-AA-9 | BB&T CORPORATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,145,450 | 5,000,000 | 4,965,300 | 4,970,496 | | 758 | | 758 | | 4,971,255 | | 174,195 | 174,195 | 103,688 | 03/22/2022 | 1FE |
| 05532J-DT-8 | BCAP 2009-RR13 1A5 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 223,512 | 223,512 | 225,468 | 224,818 | | (1,306) | | (1,306) | | 223,512 | | | | 6,407 | 05/26/2037 | 1FM |
| 055381-AR-8 | BE AEROSPACE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,292,500 | 3,000,000 | 3,135,000 | 3,091,676 | | (4,168) | | (4,168) | | 3,087,507 | | 204,993 | 204,993 | 103,125 | 10/01/2020 | 3FE |
| 055381-AS-6 | BE AEROSPACE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,877,469 | 1,825,000 | 1,848,500 | 1,844,680 | | (673) | | (673) | | 1,844,006 | | 33,463 | 33,463 | 47,906 | 04/01/2022 | 3FE |
| 075887-AT-6 | BECTON DICKINSON | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,962,990 | 10,000,000 | 9,375,000 | 9,753,176 | | 12,795 | | 12,795 | | 9,765,971 | | 1,197,019 | 1,197,019 | 225,944 | 04/15/2018 | 1FE |
| 075887-AW-9 | BECTON DICKINSON | | 05/30/2014 | Various | | 15,555,310 | 15,000,000 | 14,992,350 | 14,994,490 | | 264 | | 264 | | 14,994,754 | | 560,556 | 560,556 | 245,104 | 11/12/2020 | 1FE |
| 07783N-AD-9 | BELHURST B CDO - CF - LOANS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,839,800 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | (160,200) | (160,200) | 17,961 | 01/15/2020 | 1FE |
| 081437-AG-0 | BEMIS COMPANY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,345,918 | 7,225,000 | 7,933,050 | 7,331,164 | | (45,367) | | (45,367) | | 7,285,797 | | 60,120 | 60,120 | 272,142 | 08/01/2014 | 2FE |
| 084423-AS-1 | BERKLEY (WR) CORPORATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,502,200 | 10,000,000 | 9,962,000 | 9,967,591 | | 814 | | 814 | | 9,968,405 | | 533,795 | 533,795 | 251,806 | 03/15/2022 | 2FE |
| 08579J-AK-8 | BERRY PLASTICS HLDGS CORP TERM LOAN E | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,634,442 | 3,644,062 | 3,638,742 | | | 158 | | 158 | | 3,638,900 | | (4,458) | (4,458) | 41,375 | 01/06/2021 | 4FE |
| 05541V-AA-4 | BG ENERGY CAPITAL PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,390,979 | 3,250,000 | 3,170,408 | 3,190,588 | | 1,855 | | 1,855 | | 3,192,443 | | 198,536 | 198,536 | 40,444 | 12/09/2020 | 1FE |
| 05541V-AD-8 | BG ENERGY CAPITAL PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,685,211 | 4,500,000 | 4,492,485 | 4,495,683 | | 372 | | 372 | | 4,496,055 | | 189,156 | 189,156 | 59,656 | 10/15/2016 | 1FE |
| 05541V-AE-6 | BG ENERGY CAPITAL PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,372,530 | 10,000,000 | 9,921,000 | 9,935,871 | | 1,753 | | 1,753 | | 9,937,624 | | 434,906 | 434,906 | 184,444 | 10/15/2021 | 1FE |
| 225383-AF-5 | BGI/ANDERSON VALLY III CDO - SYNTH | E | 06/18/2014 | CITIGROUP GLOBAL MARKETS | | 2,638,746 | 5,047,832 | 110,527 | | | | | | | | | 2,638,746 | 2,638,746 | 27,935 | 03/20/2017 | 6FE |
| 225383-AH-1 | BGI/ANDERSON VALLY III CDO - SYNTH | E | 06/18/2014 | BANK OF AMERICA/MERRILL LYNCH | | 3,900,000 | 6,821,917 | 28,251 | | | | | | | | | 3,900,000 | 3,900,000 | 35,865 | 03/20/2017 | 1AM |
| 055451-AG-3 | BHP BILLITON FIN USA LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,000,000 | 8,000,000 | 8,796,780 | 8,047,695 | | (47,695) | | (47,695) | | 8,000,000 | | | | 220,000 | 04/01/2014 | 1FE |
| 055451-AH-1 | BHP BILLITON FIN USA LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,003,390 | 5,000,000 | 6,308,300 | 5,935,642 | | (41,545) | | (41,545) | | 5,894,097 | | 109,293 | 109,293 | 162,500 | 04/01/2019 | 1FE |
| 055451-AQ-1 | BHP BILLITON FIN USA LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,611,940 | 20,000,000 | 19,812,800 | 19,843,447 | | 4,261 | | 4,261 | | 19,847,708 | | (235,768) | (235,768) | 346,597 | 02/24/2022 | 1FE |
| 055451-AR-9 | BHP BILLITON FIN USA LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,650,050 | 5,000,000 | 4,912,900 | 4,915,700 | | 394 | | 394 | | 4,916,095 | | (266,045) | (266,045) | 124,323 | 02/24/2042 | 1FE |
| 055451-AF-5 | BHP BILLITON FINANCE | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,621,994 | 10,390,000 | 10,284,542 | 10,347,471 | | 2,998 | | 2,998 | | 10,350,469 | | 1,271,525 | 1,271,525 | 283,647 | 03/29/2017 | 1FE |
| 055451-AB-4 | BHP BILLITON FINANCE USA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,398,825 | 5,000,000 | 4,812,950 | 4,953,376 | | 5,704 | | 5,704 | | 4,959,080 | | 439,745 | 439,745 | 77,292 | 12/15/2015 | 1FE |
| 090613-AJ-9 | BIOMET INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 430,800 | 400,000 | 416,874 | 415,181 | | (828) | | (828) | | 414,353 | | 16,447 | 16,447 | 17,333 | 08/01/2020 | 4FE |
| 09061A-AS-3 | BIOMET INC. DOLLAR TERM LOAN B2 | | 06/30/2014 | SCHEDULED REDEMPTION | | 86,748 | 86,748 | 86,557 | 86,543 | | 205 | | 205 | | 86,748 | | | | 708 | 07/25/2017 | 4FE |
| 09071*-AA-3 | BIRCHWOOD POWER PARTNERS | | 06/30/2014 | SCHEDULED REDEMPTION | | 925,564 | 925,564 | 918,622 | 928,149 | | (2,585) | | (2,585) | | 925,564 | | | | 45,700 | 12/30/2016 | 2 |
| 09624S-AG-0 | BLUE MOUNT IIIA1B CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,759,018 | 9,883,551 | 9,105,221 | 9,483,104 | | 35,845 | | 35,845 | | 9,518,949 | | 240,069 | 240,069 | 14,193 | 03/17/2021 | 1FE |
| 05579U-AD-5 | BMWLT_2014-1 ABS | | 06/24/2014 | CREDIT SUISSE | | 27,510,742 | 27,500,000 | 27,499,395 | | | 55 | | 55 | | 27,499,450 | | 11,293 | 11,293 | 52,938 | 08/21/2017 | 1FE |
| 05568B-AA-6 | BNSF RAILWAY COMPANY ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,707,265 | 10,314,771 | 10,314,771 | 10,314,771 | | | | | | 10,314,771 | | 1,392,494 | 1,392,494 | 419,559 | 01/15/2024 | 1FE |
| 05948K-W5-4 | BOAA 2005-11 4A5 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,382,189 | 3,764,890 | 3,335,674 | 3,136,540 | | 68,506 | | 68,506 | | 3,205,047 | | 177,143 | 177,143 | 71,453 | 08/25/2049 | 1FM |
| 05948K-E5-4 | BOAA 2005-6 2CB1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,593,236 | 8,105,547 | 7,734,617 | 7,264,691 | | 407,515 | | 407,515 | | 7,672,206 | | (78,970) | (78,970) | 158,953 | 09/25/2049 | 3FM |
| 05949C-GV-2 | BOAMS 2005-8 A8 RMBS | | 04/01/2014 | SCHEDULED REDEMPTION | | 50,619 | 50,619 | 46,467 | 50,733 | | (114) | | (114) | | 50,619 | | | | 464 | 09/25/2035 | 1FM |
| 097014-AM-6 | BOEING CAPITAL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,910,080 | 20,000,000 | 20,161,750 | 20,110,860 | | (5,704) | | (5,704) | | 20,105,156 | | 804,924 | 804,924 | 364,111 | 08/15/2018 | 1FE |
| 097023-BC-8 | BOEING CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,489,160 | 20,000,000 | 19,679,400 | 19,856,978 | | 11,759 | | 11,759 | | 19,868,737 | | 1,620,423 | 1,620,423 | 272,917 | 11/20/2016 | 1FE |
| 097751-BF-7 | BOMBARDIER INC | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,540,250 | 1,525,000 | 1,556,875 | 1,554,917 | | (645) | | (645) | | 1,554,272 | | (14,022) | (14,022) | 66,422 | 01/15/2023 | 3FE |
| 09776@-AB-7 | BON SECOURS HEALTH SYSTEM INC ABS | | 06/15/2014 | SCHEDULED REDEMPTION | | 164,794 | 164,794 | 188,933 | 176,892 | | (12,098) | | (12,098) | | 164,794 | | | | 2,822 | 09/15/2021 | 1 |
| 05565Q-BP-2 | BP CAPITAL MARKETS PLC | F | 05/30/2014 | CITIGROUP GLOBAL MARKETS | | 11,104,300 | 10,000,000 | 10,917,700 | 10,704,895 | | (39,902) | | (39,902) | | 10,664,992 | | 439,308 | 439,308 | 303,750 | 10/01/2020 | 1FE |
| 05565Q-BR-8 | BP CAPITAL MARKETS PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,094,070 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 1,094,070 | 1,094,070 | 263,444 | 03/11/2021 | 1FE |
| 05565Q-BU-1 | BP CAPITAL MARKETS PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,418,170 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 418,170 | 418,170 | 222,563 | 11/01/2021 | 1FE |
| 05565Q-BZ-0 | BP CAPITAL MARKETS PLC | F | 06/02/2014 | Various | | 10,019,970 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 19,970 | 19,970 | 159,546 | 05/06/2022 | 1FE |
| 10510K-AB-3 | BRAMBLES USA INC | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,141,555 | 5,000,000 | 4,995,700 | 4,998,846 | | 225 | | 225 | | 4,999,071 | | 142,484 | 142,484 | 98,750 | 04/01/2015 | 2FE |
| 108124-AA-6 | BRIDGEPORT 061AA1 CDO - CF - LOANS | E | 04/21/2014 | SCHEDULED REDEMPTION | | 653,239 | 653,239 | 653,239 | 653,239 | | | | | | 653,239 | | | | 1,616 | 07/21/2020 | 1FE |
| 10919R-AC-3 | BRIGHT HORIZONS FAMILY TLB 2013 | | 06/30/2014 | SCHEDULED REDEMPTION | | 1,875 | 1,875 | 1,835 | 1,858 | | 17 | | 17 | | 1,875 | | | | 4 | 01/30/2020 | 4FE |
| 01629#-AB-3 | BRISBANE AIRPORT 12 YR | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,803,066 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | 803,066 | 803,066 | 343,095 | 07/14/2023 | 2 |
| 110122-AT-5 | BRISTOL-MYERS SQUIBB CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 22,728,000 | 25,000,000 | 24,628,500 | 24,676,403 | | 8,612 | | 8,612 | | 24,685,015 | | (1,957,015) | (1,957,015) | 333,333 | 08/01/2022 | 1FE |
| 110394-AE-3 | BRISTOW GROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,717,200 | 1,620,000 | 1,713,200 | 1,702,226 | | (2,524) | | (2,524) | | 1,699,702 | | 17,498 | 17,498 | 46,688 | 10/15/2022 | 3FE |
| 11042A-AA-2 | BRITISH AIRWAYS PLC ABS | E | 06/20/2014 | Various | | 8,394,261 | 8,014,306 | 8,014,306 | 8,014,306 | | | | | | 8,014,306 | | 379,955 | 379,955 | 104,146 | 06/20/2024 | 1FE |
| 111013-AK-4 | BRITISH SKY BROADCASTING | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,426,130 | 15,000,000 | 14,934,900 | 14,941,086 | | 1,440 | | 1,440 | | 14,942,527 | | (516,397) | (516,397) | 162,760 | 11/26/2022 | 2FE |
| 111320-AF-4 | BROADCOM CORP | | 05/29/2014 | CITIGROUP GLOBAL MARKETS | | 20,894,940 | 22,000,000 | 21,847,041 | 21,856,232 | | 6,327 | | 6,327 | | 21,862,559 | | (967,619) | (967,619) | 440,000 | 08/15/2022 | 1FE |
| 116663-AC-9 | BRUCE MANSFIELD UNIT ABS | | 06/01/2014 | SCHEDULED REDEMPTION | | 696,027 | 696,027 | 696,027 | 696,027 | | | | | | 696,027 | | | | 23,839 | 06/01/2034 | 2AM |
| 07384M-6H-0 | BSARM_04-12 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 358,049 | 358,049 | 352,062 | 352,372 | | 5,676 | | 5,676 | | 358,049 | | | | 4,379 | 10/25/2051 | 1FM |
| 07383F-U7-1 | BSCMS 2004-T16, A6 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,096,621 | 7,970,928 | 7,757,438 | 7,937,815 | | 1,509 | | 1,509 | | 7,939,324 | | 157,297 | 157,297 | 126,910 | 02/13/2046 | 1FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 07387B-EE-9 | BSCMS 2005-PW10, AJ CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,077,891 | 2,200,000 | 2,165,539 | 2,189,373 | | 379 | | 379 | | 2,189,752 | | (111,861) | (111,861) | 40,241 | 12/11/2040 | 2FM |
| 07383F-Q8-4 | BSCMS 04-PWR5 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,524,381 | 1,500,000 | 1,508,199 | 1,501,598 | | (225) | | (225) | | 1,501,372 | | 23,009 | 23,009 | 25,435 | 07/11/2042 | 1FM |
| 07387B-FX-6 | BSCMS 06-T22 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,242,460 | 12,785,000 | 12,615,349 | 12,723,878 | | 2,895 | | 2,895 | | 12,726,773 | | 515,687 | 515,687 | 237,683 | 04/12/2038 | 1FM |
| 09250F-AA-2 | BSIS 05-2A A1 CDO - CF - LOANS | E | 05/27/2014 | SCHEDULED REDEMPTION | | 697,718 | 697,718 | 516,312 | 622,018 | | 75,700 | | 75,700 | | 697,718 | | | | 990 | 05/25/2017 | 1FE |
| 118230-AK-7 | BUCKEYE PARTNERS LP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,986,660 | 5,000,000 | 4,990,500 | 4,990,930 | | 197 | | 197 | | 4,991,127 | | (4,467) | (4,467) | 167,729 | 07/01/2023 | 2FE |
| 11953U-AB-3 | BUFFALO GULF COAST TERMINALS TERM LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 2,475 | 2,475 | 2,444 | 2,441 | | 34 | | 34 | | 2,475 | | | | 22 | 10/31/2017 | 3FE |
| 120111-BJ-7 | BUILDING MATERIALS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,077,500 | 1,000,000 | 1,090,000 | 1,069,591 | | (6,496) | | (6,496) | | 1,063,095 | | 14,405 | 14,405 | 40,833 | 03/15/2020 | 3FE |
| 120111-BK-4 | BUILDING MATERIALS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,150,000 | 3,000,000 | 2,977,500 | 2,985,349 | | 679 | | 679 | | 2,986,029 | | 163,971 | 163,971 | 129,479 | 08/15/2018 | 3FE |
| 120111-BL-2 | BUILDING MATERIALS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,255,000 | 3,000,000 | 3,225,000 | 3,175,007 | | (7,457) | | (7,457) | | 3,167,550 | | 87,450 | 87,450 | 84,375 | 05/01/2021 | 3FE |
| 12189T-AA-2 | BURLINGTN NORTH SANTA FE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,037,557 | 6,350,000 | 7,178,156 | 6,994,049 | | (9,494) | | (9,494) | | 6,984,555 | | 1,053,002 | 1,053,002 | 130,881 | 12/15/2025 | 2FE |
| 05567Y-AA-7 | BURLINGTN NORTH SANTA FE ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,696,779 | 8,010,296 | 8,010,296 | 8,010,296 | | | | | | 8,010,296 | | 686,482 | 686,482 | 198,936 | 04/01/2023 | 1FE |
| 90357#-AH-9 | BURLINGTON NORTHERN ABS | | 04/01/2014 | SCHEDULED REDEMPTION | | 173,896 | 173,896 | 173,896 | 173,896 | | | | | | 173,896 | | | | 4,582 | 04/01/2023 | 1 |
| 90357#-AN-6 | BURLINGTON NORTHERN SECD SER A 2005-AA A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 374,407 | 340,305 | 340,305 | 340,305 | | | | | | 340,305 | | 34,101 | 34,101 | 8,967 | 04/01/2021 | 1 |
| 90357#-AT-3 | BURLINGTON NORTHERN SECD SER A 2005-BB A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,182,337 | 1,952,528 | 1,952,528 | 1,952,528 | | | | | | 1,952,528 | | 229,809 | 229,809 | 51,449 | 04/01/2023 | 1 |
| 90357#-AV-8 | BURLINGTON NORTHERN SECD SER A 2005-S AB | | 04/01/2014 | SCHEDULED REDEMPTION | | 139,738 | 139,738 | 139,738 | 139,738 | | | | | | 139,738 | | | | 3,682 | 04/01/2023 | 1 |
| 90357#-AE-6 | BURLINGTON NORTHERN SECD SER A 2005-T AB | | 04/01/2014 | SCHEDULED REDEMPTION | | 86,638 | 86,638 | 86,638 | 86,638 | | | | | | 86,638 | | | | 2,283 | 04/01/2023 | 1 |
| 90357#-AG-1 | BURLINGTON NORTHERN SECD SER A 2005-V AB | | 04/01/2014 | SCHEDULED REDEMPTION | | 220,536 | 220,536 | 220,536 | 220,536 | | | | | | 220,536 | | | | 5,811 | 04/01/2022 | 1 |
| 90357#-AJ-5 | BURLINGTON NORTHERN SECD SER A 2005-X AB | | 04/01/2014 | SCHEDULED REDEMPTION | | 130,265 | 130,265 | 130,265 | 130,265 | | | | | | 130,265 | | | | 3,432 | 04/01/2023 | 1 |
| 90357#-AM-8 | BURLINGTON NORTHERN SECD SER A 2005-Z AB | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 925,901 | 827,361 | 827,361 | 827,361 | | | | | | 827,361 | | 98,540 | 98,540 | 21,801 | 04/01/2023 | 1 |
| 90357#-AP-1 | BURLINGTON NORTHERN SECD SER B 2005-AA A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 751,965 | 686,933 | 686,933 | 686,933 | | | | | | 686,933 | | 65,032 | 65,032 | 18,101 | 04/01/2020 | 1 |
| 90357#-AU-0 | BURLINGTON NORTHERN SECD SER B 2005-BB A | | 04/01/2014 | SCHEDULED REDEMPTION | | 46,634 | 46,634 | 46,634 | 46,634 | | | | | | 46,634 | | | | 1,229 | 04/01/2023 | 1 |
| 90357#-AL-0 | BURLINGTON NORTHERN SECD SER B 2005-Y AB | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,219,328 | 1,995,583 | 1,995,583 | 1,995,583 | | | | | | 1,995,583 | | 223,745 | 223,745 | 52,584 | 04/01/2022 | 1 |
| 90357#-AQ-9 | BURLINGTON NORTHERN SECD SER C 2005-AA A | | 04/01/2014 | SCHEDULED REDEMPTION | | 89,725 | 89,725 | 89,725 | 89,725 | | | | | | 89,725 | | | | 2,364 | 04/01/2020 | 1 |
| 90357#-AR-7 | BURLINGTON NORTHERN SECD SER D 2005-AA A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 839,831 | 762,488 | 762,488 | 762,488 | | | | | | 762,488 | | 77,343 | 77,343 | 20,092 | 04/01/2021 | 1 |
| 90357#-AS-5 | BURLINGTON NORTHERN SECD SER E 2005-AA A | | 04/01/2014 | SCHEDULED REDEMPTION | | 82,620 | 82,620 | 82,620 | 82,620 | | | | | | 82,620 | | | | 2,177 | 04/01/2020 | 1 |
| 90357#-AF-3 | BURLINGTON NORTHERN SECRD SER A 2005-U A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 283,059 | 252,992 | 252,992 | 252,992 | | | | | | 252,992 | | 30,066 | 30,066 | 6,666 | 04/01/2023 | 1 |
| 94978#-AQ-0 | BURLINGTON NRTHN/WELLS FARGO ABS | | 06/01/2014 | SCHEDULED REDEMPTION | | 27,891 | 27,891 | 27,891 | 27,891 | | | | | | 27,891 | | | | 690 | 08/01/2022 | 2 |
| 12201P-AN-6 | BURLINGTON RESOURCES FIN | G | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,686,298 | 3,400,000 | 4,024,716 | 3,899,973 | | (3,943) | | (3,943) | | 3,896,030 | | 790,268 | 790,268 | 83,867 | 12/01/2031 | 1FE |
| 12686C-BB-4 | CABLEVISION SYSTEMS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,080,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | 80,000 | 80,000 | 127,944 | 09/15/2022 | 4FE |
| 12800U-AL-4 | CAISSE CENTRALE DESJARDN | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,039,660 | 3,000,000 | 2,999,280 | 2,999,535 | | 36 | | 36 | | 2,999,571 | | 40,089 | 40,089 | 27,333 | 03/06/2017 | 1FE |
| 90218#-AA-3 | CALAMOS COURT LLC, CTL PASS THRU TR. CER | | 06/10/2014 | SCHEDULED REDEMPTION | | 55,941 | 55,941 | 55,941 | 55,941 | | | | | | 55,941 | | | | 1,588 | 05/10/2025 | 2 |
| 129268-AA-6 | CALENDONIA GENERATING ABS | | 06/30/2014 | SCHEDULED REDEMPTION | | 608,999 | 608,999 | 608,999 | 608,999 | | | | | | 608,999 | | | | 5,575 | 02/28/2022 | 1FE |
| 131244-AC-9 | CALLIDUS IV A1B CDO - CF - LOANS | E | 04/17/2014 | SCHEDULED REDEMPTION | | 938,325 | 938,325 | 876,161 | 914,860 | | 23,466 | | 23,466 | | 938,325 | | | | 2,375 | 04/17/2020 | 1FE |
| 131347-BS-4 | CALPINE CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,157,200 | 1,052,000 | 1,050,234 | 1,050,366 | | 12 | | 12 | | 1,050,377 | | 106,823 | 106,823 | 55,460 | 07/31/2020 | 3FE |
| 13134M-BA-0 | CALPINE CORP 7Y SECURED TLB | | 06/30/2014 | SCHEDULED REDEMPTION | | 1,250 | 1,250 | 1,244 | 1,245 | | 5 | | 5 | | 1,250 | | | | 25 | 10/09/2019 | 4FE |
| 13134M-AY-9 | CALPINE CORP SENIOR SECURED (6-11) TLB | | 06/30/2014 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,500 | 2,500 | | | | | | 2,500 | | | | 50 | 04/01/2018 | 3FE |
| 13134M-AW-3 | CALPINE CORP TERM LOAN B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,430,384 | 2,425,000 | 2,425,000 | 2,425,000 | | | | | | 2,425,000 | | 5,384 | 5,384 | 269 | 04/01/2018 | 3FE |
| 13342B-AJ-4 | CAMERON INTL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,927,510 | 10,000,000 | 9,974,400 | 9,977,975 | | 569 | | 569 | | 9,978,543 | | (51,033) | (51,033) | 151,000 | 04/30/2022 | 2FE |
| 134429-AT-6 | CAMPBELL SOUP CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,569,124 | 6,000,000 | 6,714,720 | 6,462,620 | | (21,051) | | (21,051) | | 6,441,570 | | 127,554 | 127,554 | 169,500 | 02/15/2019 | 2FE |
| 134429-AV-1 | CAMPBELL SOUP CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,239,300 | 5,000,000 | 4,985,550 | 4,992,332 | | 516 | | 516 | | 4,992,848 | | 246,452 | 246,452 | 108,444 | 07/15/2017 | 2FE |
| 136069-DM-0 | CANADIAN IMPERIAL BANK | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 35,977,900 | 35,000,000 | 35,006,400 | 35,002,008 | | (331) | | (331) | | 35,001,678 | | 976,222 | 976,222 | 679,972 | 07/02/2015 | 1FE |
| 136069-DT-5 | CANADIAN IMPERIAL BANK | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,873,255 | 9,500,000 | 9,412,695 | 9,461,871 | | 4,486 | | 4,486 | | 9,466,357 | | 406,898 | 406,898 | 177,069 | 01/27/2016 | 1FE |
| 136375-BX-9 | CANADIAN NATL RAILWAY | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,596,740 | 5,000,000 | 4,993,350 | 4,994,020 | | 153 | | 153 | | 4,994,173 | | (397,433) | (397,433) | 42,500 | 11/15/2022 | 1FE |
| 13643E-AG-0 | CANADIAN OIL SANDS TRUST | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,235,326 | 7,000,000 | 6,945,470 | 6,953,342 | | 1,165 | | 1,165 | | 6,954,508 | | 280,818 | 280,818 | 157,500 | 04/01/2022 | 2FE |
| 136440-AL-8 | CANADIAN PACIFIC RAILWAY | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,473,780 | 10,000,000 | 14,714,300 | 12,522,698 | | (68,217) | | (68,217) | | 12,454,481 | | 1,019,299 | 1,019,299 | 630,000 | 08/01/2021 | 2FE |
| 13645R-AK-0 | CANADIAN PACIFIC RAILWAY CO | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,488,263 | 12,750,000 | 12,695,813 | 12,707,261 | | 941 | | 941 | | 12,708,202 | | 780,061 | 780,061 | 308,904 | 03/15/2023 | 2FE |
| C1466#-AA-6 | CANADIAN PACIFIC RAILWAY CO ABS | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 24,468,367 | 22,088,501 | 21,631,850 | 21,745,185 | | 2,084 | | 2,084 | | 21,747,269 | | 2,721,098 | 2,721,098 | 690,437 | 03/03/2024 | 2 |
| 13645R-AJ-3 | CANADIAN PACIFIC RR CO | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,047,890 | 5,000,000 | 4,983,150 | 4,989,478 | | 405 | | 405 | | 4,989,883 | | 1,058,007 | 1,058,007 | 136,944 | 05/15/2019 | 2FE |
| 13973U-AJ-8 | CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM | | 06/30/2014 | SCHEDULED REDEMPTION | | 20,184 | 20,184 | 20,055 | 20,057 | | 128 | | 128 | | 20,184 | | | | 351 | 04/10/2019 | 3FE |
| 14040H-AS-4 | CAPITAL ONE FINANCIAL CO | | 05/23/2014 | MATURED | | 5,000,000 | 5,000,000 | 4,975,550 | 4,997,738 | | 2,262 | | 2,262 | | 5,000,000 | | | | 184,375 | 05/23/2014 | 2FE |
| 14149Y-AG-3 | CARDINAL HEALTH INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,185,750 | 5,000,000 | 4,422,700 | 4,899,981 | | 16,705 | | 16,705 | | 4,916,687 | | 269,063 | 269,063 | 58,889 | 06/15/2015 | 2FE |
| 14149Y-AT-5 | CARDINAL HEALTH INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,429,065 | 5,000,000 | 4,975,050 | 4,981,472 | | 570 | | 570 | | 4,982,042 | | 447,023 | 447,023 | 68,090 | 12/15/2020 | 2FE |
| 14149Y-AV-0 | CARDINAL HEALTH INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,892,175 | 5,000,000 | 4,993,950 | 4,994,793 | | 135 | | 135 | | 4,994,928 | | (102,753) | (102,753) | 47,111 | 06/15/2022 | 2FE |
| 14149Y-AY-4 | CARDINAL HEALTH INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,861,370 | 5,000,000 | 4,989,650 | 4,990,409 | | 224 | | 224 | | 4,990,634 | | (129,264) | (129,264) | 87,111 | 03/15/2023 | 2FE |
| 14155#-AB-6 | CARDINALS BALLPARK, LLC SR SECD NTS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,301,392 | 20,380,279 | 20,285,180 | 20,306,568 | | 221 | | 221 | | 20,306,789 | | 994,603 | 994,603 | 591,238 | 09/30/2027 | 2 |
| 14170T-AF-8 | CAREFUSION CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,146,180 | 10,000,000 | 10,607,260 | 10,082,330 | | (35,162) | | (35,162) | | 10,047,167 | | 99,013 | 99,013 | 341,667 | 08/01/2014 | 2FE |
| 14170T-AJ-0 | CAREFUSION CORP | | 05/29/2014 | BARCLAYS | | 4,850,100 | 5,000,000 | 4,995,744 | | | 145 | | 145 | | 4,995,889 | | (145,789) | (145,789) | 124,667 | 03/01/2023 | 2FE |
| 141781-AY-0 | CARGILL INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,234,778 | 18,005,000 | 17,495,639 | 17,605,635 | | 10,844 | | 10,844 | | 17,616,478 | | 1,618,299 | 1,618,299 | 295,111 | 05/14/2021 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 142812-AB-2 | CARLSON WAGONLIT BV | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 800,625 | 750,000 | 760,313 | 757,960 | | (390) | | (390) | | 757,569 | | 43,056 | 43,056 | 15,182 | 06/15/2019 | 4FE |
| 144141-CW-6 | CAROLINA POWER & LIGHT | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,238,560 | 5,000,000 | 4,995,250 | 4,999,268 | | 142 | | 142 | | 4,999,410 | | 239,150 | 239,150 | 128,750 | 04/01/2015 | 1FE |
| 147528-E@-8 | CASEY'S GENERAL STORES, INC. 2010 SERIES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,667,192 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 667,192 | 667,192 | 336,400 | 08/09/2020 | 2 |
| 147528-D#-7 | CASEY'S GENERAL STORES, INC. SERIES A - | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,399,030 | 6,750,000 | 6,750,000 | 6,750,000 | | | | | | 6,750,000 | | 649,030 | 649,030 | 194,123 | 09/30/2019 | 2 |
| 14912L-4X-6 | CATERPILLAR FINANCIAL SE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,285,310 | 10,000,000 | 9,977,300 | 9,987,990 | | 1,135 | | 1,135 | | 9,989,126 | | 296,184 | 296,184 | 136,667 | 08/01/2016 | 1FE |
| 14912L-5F-4 | CATERPILLAR FINANCIAL SE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,645,940 | 12,000,000 | 11,980,320 | 11,983,080 | | 447 | | 447 | | 11,983,527 | | (337,587) | (337,587) | 114,000 | 06/01/2022 | 1FE |
| 149123-CC-3 | CATERPILLAR INC | | 05/28/2014 | BARCLAYS | | 1,524,225 | 1,500,000 | 1,499,745 | | | 1 | | 1 | | 1,499,746 | | 24,479 | 24,479 | 3,400 | 05/15/2024 | 1FE |
| 14916R-AC-8 | CATHOLIC HEALTH INTIATIVES TAXABLE SER 2 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,875,940 | 20,000,000 | 19,946,800 | 19,952,231 | | 1,186 | | 1,186 | | 19,953,417 | | (1,077,477) | (1,077,477) | 245,833 | 11/01/2022 | 1FE |
| 12484@-AA-6 | CB MEDICAL SOUTH LLC ABS | | 06/15/2014 | SCHEDULED REDEMPTION | | 70,373 | 70,373 | 70,373 | 70,373 | | | | | | 70,373 | | | | 2,021 | 08/15/2033 | 1 |
| 12489W-QG-2 | CBASS 2005-CB8 AF5 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,933,238 | 9,390,746 | 8,831,554 | 9,173,698 | | 15,320 | | 15,320 | | 9,146,624 | | (213,386) | (213,386) | 135,151 | 03/25/2042 | 1FM |
| 1248MG-AP-9 | CBASS_07-CB1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 84,333 | 84,333 | 47,333 | 40,978 | | 43,355 | | 43,355 | | 84,333 | | | | 1,328 | 01/25/2047 | 1FM |
| 17311Y-AE-3 | CBASS_07-CB3 RMBS | | 05/01/2014 | SCHEDULED REDEMPTION | | 110,434 | 110,434 | 62,650 | 57,513 | | 52,921 | | 52,921 | | 110,434 | | | | 1,692 | 02/25/2047 | 1FM |
| 124857-AD-5 | CBS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,839,665 | 2,500,000 | 2,496,925 | 2,497,873 | | 71 | | 71 | | 2,497,944 | | 341,721 | 341,721 | 66,285 | 04/15/2020 | 2FE |
| 17305E-FK-6 | CCCIT_13-A10 ABS | | 04/30/2014 | CITIGROUP GLOBAL MARKETS | | 20,037,500 | 20,000,000 | 20,040,758 | | | (1,363) | | (1,363) | | 20,039,394 | | (1,894) | (1,894) | 36,094 | 02/07/2018 | 1FE |
| 16678R-AV-9 | CCMFC 2004-1A V1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,977,368 | 2,875,332 | 2,767,074 | 2,771,452 | | 345 | | 345 | | 2,771,797 | | (794,429) | (794,429) | 7,107 | 01/25/2035 | 1FM |
| 16678R-BW-6 | CCMFC 2004-3 B1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,731,418 | 4,002,371 | 2,360,776 | 2,300,824 | | (11,875) | | (11,875) | | 2,288,950 | | (557,532) | (557,532) | 8,398 | 08/25/2035 | 1FM |
| 16678R-BT-3 | CCMFC 2004-A B1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 26,260 | 26,260 | 18,395 | 17,836 | | 8,424 | | 8,424 | | 26,260 | | | | 83 | 03/25/2035 | 1FM |
| 16678R-FD-4 | CCMFC 2006-1A B1 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 9,625 | 173,503 | 11,645 | | | 9,625 | | 9,625 | | 9,625 | | | | | 12/25/2046 | 1FM |
| 16678R-CM-7 | CCMFCF_04-BA RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 50,978 | 50,978 | 36,018 | 35,243 | | 15,735 | | 15,735 | | 50,978 | | | | 149 | 10/25/2035 | 1FM |
| 1248EP-AQ-6 | CCO HLDGS LLC/CAP CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,339,795 | 5,988,000 | 6,167,280 | 6,085,628 | | (7,966) | | (7,966) | | 6,077,662 | | 262,133 | 262,133 | 182,093 | 10/30/2017 | 3FE |
| 125094-AB-8 | CDP FINANCIAL | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 42,716,562 | 42,000,000 | 41,986,560 | 41,997,432 | | 707 | | 707 | | 41,998,140 | | 718,422 | 718,422 | 441,000 | 11/25/2014 | 1FE |
| 15089Q-AB-0 | CELANESE US HOLDINGS LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,056,000 | 1,000,000 | 1,037,500 | 1,020,231 | | (1,677) | | (1,677) | | 1,018,555 | | 37,445 | 37,445 | 30,549 | 10/15/2018 | 3FE |
| 151020-AH-7 | CELGENE CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,872,850 | 5,000,000 | 4,997,450 | 4,997,758 | | 57 | | 57 | | 4,997,814 | | (124,964) | (124,964) | 102,014 | 08/15/2022 | 2FE |
| 151191-AW-3 | CELULOSA ARAUCO CONSTITU | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,028,872 | 6,000,000 | 5,911,800 | 5,925,969 | | 1,904 | | 1,904 | | 5,927,873 | | 100,999 | 100,999 | 205,833 | 01/11/2022 | 2FE |
| 15189X-AL-2 | CENTERPOINT ENER HOUSTON | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,002,455 | 15,000,000 | 14,960,100 | 14,965,141 | | 923 | | 923 | | 14,966,064 | | (963,609) | (963,609) | 225,000 | 08/01/2022 | 1FE |
| 15189T-AG-2 | CENTERPOINT ENERGY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,062,900 | 15,000,000 | 17,635,500 | 15,848,018 | | (147,491) | | (147,491) | | 15,700,527 | | 362,373 | 362,373 | 342,500 | 06/01/2015 | 2FE |
| 152312-AT-1 | CENTEX CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,200,000 | 2,000,000 | 1,993,360 | 2,148,294 | | (15,358) | | (15,358) | | 2,132,937 | | 67,063 | 67,063 | 54,167 | 05/01/2016 | 3FE |
| 156700-AW-6 | CENTURYLINK INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,047,313 | 3,850,000 | 3,889,375 | 3,885,710 | | (1,204) | | (1,204) | | 3,884,506 | | 162,806 | 162,806 | 108,281 | 04/01/2020 | 3FE |
| 15672E-AJ-3 | CEQUEL COMMUNICATIONS TERM LOAN B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,857,119 | 6,860,000 | 6,747,165 | 6,746,407 | | 5,072 | | 5,072 | | 6,751,479 | | 105,640 | 105,640 | 112,072 | 02/14/2019 | 3FE |
| 12527G-AC-7 | CF INDUSTRIES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,456,295 | 15,000,000 | 14,986,050 | 14,986,764 | | 299 | | 299 | | 14,987,064 | | (530,769) | (530,769) | 172,500 | 06/01/2023 | 2FE |
| 173067-EE-5 | CGCMT 2004-C2, A5 CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,324,065 | 3,324,065 | 3,236,557 | 3,318,508 | | 5,557 | | 5,557 | | 3,324,065 | | | | 74,438 | 10/15/2041 | 1FM |
| 161571-FL-3 | CHAIT_12-A5 ABS | | 04/30/2014 | JPMORGAN CHASE & CO. | | 12,518,555 | 12,500,000 | 12,525,391 | | | (1,055) | | (1,055) | | 12,524,336 | | (5,781) | (5,781) | 8,031 | 08/15/2017 | 1FE |
| 161630-BD-9 | CHASE 2007-A1 11M1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 268,936 | 268,937 | 194,097 | 184,634 | | 84,302 | | 84,302 | | 268,936 | | | | 3,172 | 03/25/2037 | 1FM |
| 165167-CD-7 | CHESAPEAKE ENERGY CORP | | 04/24/2014 | TENDER OFFER | | 4,168,000 | 4,000,000 | 4,490,000 | 4,133,433 | | (36,478) | | (36,478) | | 4,096,955 | | 71,045 | 71,045 | 382,833 | 02/15/2015 | 3FE |
| 165167-CG-0 | CHESAPEAKE ENERGY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,180,000 | 2,000,000 | 1,917,500 | 1,929,698 | | 1,947 | | 1,947 | | 1,931,644 | | 248,356 | 248,356 | 76,903 | 02/15/2021 | 3FE |
| 165167-CK-1 | CHESAPEAKE ENERGY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,315,625 | 1,250,000 | 1,257,813 | 1,256,997 | | (280) | | (280) | | 1,256,717 | | 58,908 | 58,908 | 19,783 | 06/15/2021 | 3FE |
| 16516F-AD-1 | CHESAPEAKE ENERGY CORP 11/12 TL | | 04/24/2014 | SCHEDULED REDEMPTION | | 4,000,000 | 4,000,000 | 3,936,564 | 3,935,162 | | 64,838 | | 64,838 | | 4,000,000 | | | | 130,472 | 12/02/2017 | 3FE |
| 16524R-AC-7 | CHESAPEAKE MIDSTREAM PARTNERS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,130,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 130,000 | 130,000 | 54,181 | 04/15/2021 | 3FE |
| 16524R-AE-3 | CHESAPEAKE MIDSTREAM PARTNERS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,560,563 | 1,450,000 | 1,450,000 | 1,450,000 | | | | | | 1,450,000 | | 110,563 | 110,563 | 63,156 | 07/15/2022 | 3FE |
| 165258-AB-0 | CHESAPEAKE OIL OP/FIN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 778,125 | 750,000 | 769,650 | 767,859 | | (1,035) | | (1,035) | | 766,824 | | 11,301 | 11,301 | 18,771 | 11/15/2019 | 3FE |
| 166764-AB-6 | CHEVRON CORP | | 05/29/2014 | Various | | 36,178,940 | 38,000,000 | 38,000,000 | 38,000,000 | | | | | | 38,000,000 | | (1,821,060) | (1,821,060) | 372,679 | 12/05/2022 | 1FE |
| 166764-AG-5 | CHEVRON CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,849,976 | 21,000,000 | 21,000,000 | 21,000,000 | | | | | | 21,000,000 | | (150,024) | (150,024) | 137,328 | 06/24/2020 | 1FE |
| 166764-AH-3 | CHEVRON CORP | | 06/02/2014 | Various | | 13,531,041 | 13,500,000 | 13,500,000 | 13,500,000 | | | | | | 13,500,000 | | 31,041 | 31,041 | 167,129 | 06/24/2023 | 1FE |
| 12543K-AK-0 | CHS COMMUNITY HEALTH SYS INC 2021 TLD | | 06/30/2014 | SCHEDULED REDEMPTION | | 10,502 | 10,502 | 10,460 | | | 43 | | 43 | | 10,502 | | | | 38 | 01/27/2021 | 3FE |
| 12543K-AE-4 | CHS/COMMUNITY HEALTH SYS INC TERM LOAN E | | 06/30/2014 | SCHEDULED REDEMPTION | | 3,940 | 3,940 | 3,901 | 3,924 | | 17 | | 17 | | 3,940 | | | | 12 | 01/25/2017 | 3FE |
| 171265-A*-2 | CHUGACH ELECTRIC ASSOCIATION SERIES B 4. | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 17,356,060 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | 356,060 | 356,060 | 388,733 | 03/15/2031 | 1 |
| 171340-AH-5 | CHURCH & DWIGHT CO INC | | 05/29/2014 | Various | | 19,284,830 | 20,000,000 | 20,007,400 | 20,006,572 | | (431) | | (431) | | 20,006,141 | | (721,311) | (721,311) | 337,014 | 10/01/2022 | 2FE |
| 12669E-T3-0 | CHWL 2003-39 A17 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,504,427 | 1,501,459 | 1,428,438 | 1,481,052 | | 32 | | 32 | | 1,481,084 | | 23,343 | 23,343 | 24,710 | 05/25/2038 | 1FM |
| 125509-BE-8 | CIGNA CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,383,996 | 1,100,000 | 1,027,267 | 1,037,971 | | 323 | | 323 | | 1,038,294 | | 345,702 | 345,702 | 64,924 | 01/15/2033 | 2FE |
| 125509-BJ-7 | CIGNA CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,508,405 | 5,000,000 | 5,592,650 | 5,312,065 | | (23,122) | | (23,122) | | 5,288,942 | | 219,463 | 219,463 | 146,319 | 03/15/2017 | 2FE |
| 125509-BN-8 | CIGNA CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,456,743 | 7,000,000 | 6,983,010 | 6,987,442 | | 390 | | 390 | | 6,987,832 | | 468,911 | 468,911 | 90,174 | 12/15/2020 | 2FE |
| 17275R-AC-6 | CISCO SYSTEMS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,184,300 | 2,000,000 | 1,986,520 | 1,995,928 | | 451 | | 451 | | 1,996,379 | | 187,921 | 187,921 | 66,917 | 02/22/2016 | 1FE |
| 17275R-AH-5 | CISCO SYSTEMS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,169,940 | 12,000,000 | 12,523,560 | 12,384,343 | | (14,265) | | (14,265) | | 12,370,078 | | 799,862 | 799,862 | 379,733 | 01/15/2020 | 1FE |
| 125581-GQ-5 | CIT GROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,919,375 | 1,850,000 | 1,851,875 | 1,851,665 | | (39) | | (39) | | 1,851,626 | | 67,749 | 67,749 | 58,069 | 08/15/2022 | 3FE |
| 12558M-AG-7 | CITHE_02-1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,989,942 | 1,996,012 | 2,009,154 | 2,032,733 | | (1,105) | | (1,105) | | 2,031,628 | | (41,687) | (41,687) | 41,002 | 02/25/2030 | 1FM |
| 172967-FH-9 | CITIGROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,545,841 | 9,000,000 | 9,177,984 | 9,073,972 | | (9,161) | | (9,161) | | 9,064,811 | | 481,030 | 481,030 | 121,556 | 12/15/2015 | 1FE |
| 172967-FW-6 | CITIGROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,560,189 | 7,000,000 | 6,990,410 | 6,993,947 | | 472 | | 472 | | 6,994,419 | | 565,770 | 565,770 | 225,838 | 01/10/2017 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 172967-GL-9 | CITIGROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,835,225 | 5,000,000 | 4,988,150 | 4,989,021 | | 256 | | 256 | | 4,989,277 | | (154,052) | (154,052) | 98,438 | 03/01/2023 | 1FE |
| D6574*-AA-7 | CLAAS KGAA 5.76% SR NTS | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,896,024 | 2,800,000 | 2,800,000 | 2,800,000 | | | | | | 2,800,000 | | 96,024 | 96,024 | 42,112 | 12/27/2014 | 2 |
| 18055#-AC-6 | CLARION LION PROPERTIES FUND HOLD. SER C | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,267,580 | 5,000,000 | 4,568,400 | 4,879,238 | | 17,512 | | 17,512 | | 4,896,749 | | 370,831 | 370,831 | 158,050 | 08/23/2015 | 2 |
| 184496-AJ-6 | CLEAN HARBORS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,236,000 | 1,200,000 | 1,227,000 | 1,222,345 | | (1,100) | | (1,100) | | 1,221,245 | | 14,755 | 14,755 | 42,000 | 08/01/2020 | 3FE |
| 184496-AL-1 | CLEAN HARBORS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 765,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | 15,000 | 15,000 | 12,813 | 06/01/2021 | 3FE |
| 18451Q-AH-1 | CLEAR CHANNEL WORLDWIDE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,940,000 | 5,500,000 | 5,414,375 | 5,429,072 | | 2,235 | | 2,235 | | 5,431,307 | | 508,693 | 508,693 | 228,326 | 03/15/2020 | 4FE |
| 18451Q-AL-2 | CLEAR CHANNEL WORLDWIDE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 424,500 | 400,000 | 396,194 | | | 212 | | 212 | | 396,406 | | 28,094 | 28,094 | 22,822 | 11/15/2022 | 4FE |
| 189054-AR-0 | CLOROX COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,417,380 | 10,000,000 | 9,983,000 | 9,994,400 | | 742 | | 742 | | 9,995,142 | | 422,238 | 422,238 | 147,917 | 11/01/2015 | 2FE |
| 189054-AT-6 | CLOROX COMPANY | | 05/29/2014 | CITIGROUP GLOBAL MARKETS | | 9,945,300 | 10,000,000 | 9,968,300 | 9,971,893 | | 1,197 | | 1,197 | | 9,973,091 | | (27,791) | (27,791) | 218,583 | 09/15/2022 | 2FE |
| 17316D-AG-9 | CMLTI 2010-3 2A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,403,779 | 1,403,779 | 1,398,076 | 1,400,614 | | 3,164 | | 3,164 | | 1,403,779 | | | | 36,441 | 08/25/2037 | 1FM |
| 17316D-AM-6 | CMLTI_10-3 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,519,230 | 1,471,827 | 1,463,088 | 1,467,341 | | 3 | | 3 | | 1,467,344 | | 51,886 | 51,886 | 26,583 | 08/25/2037 | 1FM |
| 17316D-AV-6 | CMLTI_10-3 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,706,957 | 20,021,849 | 19,896,713 | 19,932,734 | | (35,667) | | (35,667) | | 19,897,067 | | 809,890 | 809,890 | 327,069 | 10/25/2035 | 1FM |
| 210518-B#-2 | CMS ENERGY / CONSUMERS ENERGY (2010_08 T | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,092,701 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 92,701 | 92,701 | 44,405 | 10/15/2017 | 1 |
| 125896-BK-5 | CMS ENERGY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,614,923 | 3,250,000 | 3,239,893 | 3,241,360 | | 213 | | 213 | | 3,241,573 | | 373,350 | 373,350 | 89,357 | 03/15/2022 | 2FE |
| 459284-AA-3 | COCA COLA ENTERPRISES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 30,536,880 | 30,000,000 | 29,889,600 | 29,961,010 | | 5,617 | | 5,617 | | 29,966,627 | | 570,253 | 570,253 | 347,083 | 09/15/2015 | 2FE |
| 191085-AA-7 | COCA-COLA AMATIL LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 35,522,200 | 35,000,000 | 34,964,650 | 34,993,689 | | 1,869 | | 1,869 | | 34,995,558 | | 526,642 | 526,642 | 470,799 | 11/02/2014 | 1FE |
| 191216-BG-4 | COCA-COLA CO | | 05/30/2014 | CITIGROUP GLOBAL MARKETS | | 5,039,650 | 5,000,000 | 4,992,950 | 4,993,105 | | 396 | | 396 | | 4,993,501 | | 46,149 | 46,149 | 72,479 | 11/01/2020 | 1FE |
| 191216-AR-1 | COCA-COLA CO/THE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,864,762 | 14,500,000 | 14,455,630 | 14,468,036 | | 1,045 | | 1,045 | | 14,469,081 | | 395,681 | 395,681 | 172,550 | 11/15/2020 | 1FE |
| 191216-AV-2 | COCA-COLA CO/THE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,550,740 | 20,000,000 | 19,982,600 | 19,986,233 | | 396 | | 396 | | 19,986,629 | | 564,111 | 564,111 | 385,000 | 09/01/2021 | 1FE |
| 94978#-CC-9 | COCA-COLA ENT. INC. LEASE-BACKED NTS DUE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,399,178 | 5,400,375 | 5,400,375 | 5,400,375 | | | | | | 5,400,375 | | 998,803 | 998,803 | 101,609 | 06/10/2024 | 1 |
| 19122T-AE-9 | COCA-COLA ENTERPRISES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,000,682 | 2,000,000 | 1,976,420 | 1,981,295 | | 540 | | 540 | | 1,981,835 | | 18,847 | 18,847 | 40,083 | 08/19/2021 | 2FE |
| 459284-AB-1 | COCA-COLA ENTERPRISES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,242,980 | 10,000,000 | 10,140,700 | 10,115,727 | | (3,986) | | (3,986) | | 10,111,741 | | 131,239 | 131,239 | 190,556 | 09/15/2020 | 2FE |
| 21987B-AJ-7 | CODELCO INC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,119,231 | 7,000,000 | 6,593,048 | 6,947,385 | | 16,368 | | 16,368 | | 6,963,753 | | 155,478 | 155,478 | 153,319 | 10/15/2014 | 1FE |
| 21987B-AP-3 | CODELCO INC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,626,850 | 21,500,000 | 21,277,105 | 21,318,044 | | 4,959 | | 4,959 | | 21,323,003 | | 303,847 | 303,847 | 342,507 | 11/03/2021 | 1FE |
| 19416Q-DR-8 | COLGATE-PALMOLIVE CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,558,914 | 14,500,000 | 13,941,295 | 14,079,203 | | 13,644 | | 13,644 | | 14,092,847 | | 466,066 | 466,066 | 178,229 | 11/01/2020 | 1FE |
| 19416Q-EA-4 | COLGATE-PALMOLIVE CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,957,792 | 21,000,000 | 20,692,770 | 20,730,395 | | 6,761 | | 6,761 | | 20,737,155 | | (1,779,363) | (1,779,363) | 273,000 | 02/01/2023 | 1FE |
| 195869-AJ-1 | COLONIAL PIPELINE CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,486,204 | 2,000,000 | 1,998,540 | 1,998,805 | | 8 | | 8 | | 1,998,813 | | 487,391 | 487,391 | 77,863 | 08/28/2032 | 1FE |
| 199648-AA-4 | COLUMBUS NOV 061A CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,145,940 | 18,381,219 | 16,947,484 | 17,838,397 | | 66,297 | | 66,297 | | 17,904,694 | | 241,246 | 241,246 | 42,296 | 07/18/2018 | 1FE |
| 20030N-AB-7 | COMCAST CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,706,393 | 4,500,000 | 4,729,635 | 4,532,367 | | (7,656) | | (7,656) | | 4,524,710 | | 181,682 | 181,682 | 208,000 | 01/15/2015 | 1FE |
| 20030N-AJ-0 | COMCAST CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,838,210 | 10,000,000 | 9,999,200 | 9,999,813 | | 24 | | 24 | | 9,999,837 | | 838,373 | 838,373 | 221,000 | 11/15/2015 | 1FE |
| 20030N-BD-2 | COMCAST CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,769,820 | 20,000,000 | 19,982,800 | 19,985,038 | | 385 | | 385 | | 19,985,423 | | (215,603) | (215,603) | 444,444 | 07/15/2022 | 1FE |
| 20030N-BH-3 | COMCAST CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,662,482 | 17,000,000 | 16,857,370 | 16,861,814 | | 1,187 | | 1,187 | | 16,863,001 | | (200,519) | (200,519) | 513,778 | 01/15/2033 | 1FE |
| 20047A-AE-0 | COMM_04-LB2A CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,795,391 | 4,796,072 | 4,678,908 | 4,782,410 | | 2,879 | | 2,879 | | 4,785,288 | | 10,103 | 10,103 | 60,084 | 03/10/2039 | 1FM |
| 201723-AH-6 | COMMERCIAL METALS CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 419,063 | 375,000 | 383,906 | 381,647 | | (428) | | (428) | | 381,219 | | 37,843 | 37,843 | 17,333 | 07/15/2017 | 3FE |
| 202795-HN-3 | COMMONWEALTH EDISON | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,897,103 | 4,400,000 | 4,803,260 | 4,570,194 | | (15,415) | | (15,415) | | 4,554,779 | | 342,324 | 342,324 | 164,352 | 08/15/2016 | 1FE |
| 202795-HU-7 | COMMONWEALTH EDISON | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,610,730 | 11,000,000 | 11,174,700 | 11,106,169 | | (6,030) | | (6,030) | | 11,100,139 | | 1,510,591 | 1,510,591 | 347,356 | 03/15/2018 | 1FE |
| 20337E-AL-5 | COMMSCOPE INC TRANCHE 4 TERM LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 1,313 | 1,313 | 1,309 | 1,309 | | 4 | | 4 | | 1,313 | | | | 4 | 01/15/2018 | 3FE |
| 20337E-AM-3 | COMMSCOPE INC. TRANCHE 3 TERM LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 875 | 875 | 873 | 872 | | 3 | | 3 | | 875 | | | | 2 | 01/23/2017 | 3FE |
| 205768-AJ-3 | COMSTOCK RESOURCES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,140,000 | 1,000,000 | 955,000 | 961,182 | | 1,089 | | 1,089 | | 962,272 | | 177,728 | 177,728 | 27,972 | 06/15/2020 | 4FE |
| 205887-BE-1 | CONAGRA FOODS INC | | 04/15/2014 | MATURED | | 13,300,000 | 13,300,000 | 14,492,615 | 13,382,759 | | (82,759) | | (82,759) | | 13,300,000 | | | | 390,688 | 04/15/2014 | 2FE |
| 205887-BR-2 | CONAGRA FOODS INC | | 06/02/2014 | Various | | 14,509,380 | 15,000,000 | 14,963,100 | 14,966,067 | | 1,197 | | 1,197 | | 14,967,265 | | (457,885) | (457,885) | 384,889 | 01/25/2023 | 2FE |
| 20605P-AD-3 | CONCHO RESOURCES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,303,125 | 1,250,000 | 1,250,000 | 1,250,000 | | | | | | 1,250,000 | | 53,125 | 53,125 | 34,375 | 10/01/2022 | 3FE |
| 20605P-AE-1 | CONCHO RESOURCES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,560,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | 60,000 | 60,000 | 41,250 | 04/01/2023 | 3FE |
| 207597-EF-8 | CONNECTICUT LIGHT & PWR | | 05/28/2014 | BARCLAYS | | 4,796,900 | 5,000,000 | 4,967,550 | 4,970,322 | | 1,232 | | 1,232 | | 4,971,553 | | (174,653) | (174,653) | 110,069 | 01/15/2023 | 1FE |
| 20825C-AT-1 | CONOCOPHILLIPS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,064,656 | 2,000,000 | 2,153,260 | 2,033,127 | | (7,901) | | (7,901) | | 2,025,225 | | 39,431 | 39,431 | 65,422 | 01/15/2015 | 1FE |
| 20826F-AA-4 | CONOCOPHILLIPS COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,827,365 | 11,500,000 | 11,488,730 | 11,489,805 | | 256 | | 256 | | 11,490,061 | | (662,696) | (662,696) | 81,267 | 12/15/2022 | 1FE |
| 20854P-AD-1 | CONSOL ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,087,500 | 2,000,000 | 2,072,113 | 2,029,907 | | (3,066) | | (3,066) | | 2,026,840 | | 60,660 | 60,660 | 80,000 | 04/01/2017 | 4FE |
| 210518-CT-1 | CONSUMERS ENERGY CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,884,645 | 5,000,000 | 4,999,550 | 4,999,616 | | 10 | | 10 | | 4,999,626 | | (114,981) | (114,981) | 53,833 | 05/15/2022 | 1FE |
| 212015-AH-4 | CONTINENTAL RESOURCES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,100,000 | 2,000,000 | 2,010,000 | 2,008,123 | | (281) | | (281) | | 2,007,842 | | 92,158 | 92,158 | 54,444 | 09/15/2022 | 2FE |
| 210795-QB-9 | CONTL AIRLINES 2012-2 A ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,100,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 100,000 | 100,000 | 168,889 | 04/29/2026 | 1FE |
| 210795-QC-7 | CONTL AIRLINES 2012-2 B ABS | | 04/29/2014 | Various | | 801,600 | 762,225 | 762,714 | 762,947 | | (722) | | (722) | | 762,225 | | 39,375 | 39,375 | 17,753 | 04/29/2022 | 3FE |
| 219350-AS-4 | CORNING INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,968,520 | 10,000,000 | 9,999,200 | 9,999,507 | | 19 | | 19 | | 9,999,526 | | 1,968,994 | 1,968,994 | 250,278 | 05/15/2019 | 1FE |
| 219350-AU-9 | CORNING INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,255,345 | 3,000,000 | 2,972,460 | 2,980,492 | | 640 | | 640 | | 2,981,132 | | 274,213 | 274,213 | 80,042 | 08/15/2020 | 1FE |
| 22160K-AF-2 | COSTCO WHOLESALE CORPORATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,500,922 | 11,900,000 | 11,602,024 | | | 4,825 | | 4,825 | | 11,606,849 | | (105,928) | (105,928) | 59,566 | 12/15/2019 | 1FE |
| 222070-A*-5 | COTY INC. SERIES A SNR. SECURED NOTE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,878,235 | 10,000,000 | 10,000,000 | 9,983,256 | | 1,119 | | 1,119 | | 9,984,375 | | 893,861 | 893,861 | 149,333 | 06/16/2017 | 2 |
| 22303Q-AL-4 | COVIDIEN INTL FINANCE SA | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,264,556 | 4,000,000 | 3,995,200 | 3,996,668 | | 113 | | 113 | | 3,996,781 | | 267,775 | 267,775 | 49,467 | 06/15/2020 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 22303Q-AN-0 | COVIDIEN INTL FINANCE SA | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,920,215 | 5,000,000 | 4,984,600 | 4,986,715 | | 344 | | 344 | | 4,987,059 | | (66,844) | (66,844) | 47,111 | 06/15/2022 | 1FE |
| 22303Q-AP-5 | COVIDIEN INTL FINANCE SA | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,738,035 | 5,000,000 | 4,988,650 | 4,989,260 | | 248 | | 248 | | 4,989,507 | | (251,472) | (251,472) | 43,431 | 06/15/2023 | 1FE |
| 224044-BM-8 | COX COMMUNICATIONS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,321,977 | 1,279,000 | 1,322,371 | 1,287,502 | | (2,197) | | (2,197) | | 1,285,305 | | 36,672 | 36,672 | 20,524 | 12/15/2014 | 2FE |
| 224044-BW-6 | COX COMMUNICATIONS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 23,484,475 | 25,000,000 | 24,961,500 | 24,965,094 | | 845 | | 845 | | 24,965,940 | | (1,481,465) | (1,481,465) | 239,236 | 12/15/2022 | 2FE |
| 224044-CA-3 | COX COMMUNICATIONS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,689,630 | 15,000,000 | 14,934,000 | 14,937,740 | | 1,429 | | 1,429 | | 14,939,168 | | (1,249,538) | (1,249,538) | 111,854 | 06/30/2023 | 2FE |
| 22237P-AC-7 | CPMH 2005-1, A3 ABS | | 06/01/2014 | SCHEDULED REDEMPTION | | 177,000 | 177,000 | 176,978 | 177,000 | | | | | | 177,000 | | | | 3,910 | 12/15/2035 | 2AM |
| 22546Q-AA-5 | CREDIT SUISSE NEW YORK | F | 05/01/2014 | MATURED | | 5,000,000 | 5,000,000 | 4,994,850 | 4,999,613 | | 387 | | 387 | | 5,000,000 | | | | 137,500 | 05/01/2014 | 1FE |
| 226373-AJ-7 | CRESTWOOD MIDSTREAM PARTNERS LP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,178,438 | 1,125,000 | 1,125,000 | 1,125,000 | | | | | | 1,125,000 | | 53,438 | 53,438 | 19,875 | 12/15/2020 | 4FE |
| 226829-AA-7 | CROCKETT COGENER | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,224,618 | 7,748,000 | 7,748,000 | 7,748,000 | | | | | | 7,748,000 | | 476,618 | 476,618 | 117,520 | 03/30/2025 | 2FE |
| 22818V-AB-3 | CROWN AMER/CAP CORP III | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,495,000 | 6,000,000 | 6,110,000 | 6,077,545 | | (3,307) | | (3,307) | | 6,074,239 | | 420,762 | 420,762 | 250,000 | 02/01/2021 | 3FE |
| 228189-AB-2 | CROWN AMERICAS LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 620,750 | 650,000 | 631,564 | 631,750 | | 407 | | 407 | | 632,157 | | (11,407) | (11,407) | 20,800 | 01/15/2023 | 3FE |
| 22822R-AP-5 | CROWN CASTLE TOWERS LLC ABS | | 04/15/2014 | CALLED @ 100.99651150 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 50,084 | 01/15/2035 | 1FE |
| 22541S-2S-6 | CSFB 2004-C5, A4 CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 591,809 | 591,809 | 579,978 | 590,963 | | 846 | | 846 | | 591,809 | | | | 14,035 | 11/15/2037 | 1FM |
| 225458-6G-8 | CSFB 2005-9 5A9 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 192,493 | 263,558 | 192,552 | 196,414 | | (3,921) | | (3,921) | | 192,493 | | | | 7,034 | 04/25/2036 | 1FM |
| 225470-AS-2 | CSFB 2005-C5, AJ CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,187,954 | 12,600,000 | 11,855,320 | 13,187,170 | | (82,443) | | (82,443) | | 13,104,728 | | 83,226 | 83,226 | 214,200 | 08/15/2038 | 1FM |
| 225470-Q8-9 | CSMC 2006-3 5A5 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 115,293 | 161,449 | 135,042 | 110,453 | | 4,839 | | 4,839 | | 115,293 | | | | 4,590 | 04/25/2036 | 1FM |
| 12642L-AA-0 | CSMC 2009-13R 1A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 362,492 | 362,492 | 369,402 | 365,905 | | (3,413) | | (3,413) | | 362,492 | | | | 10,605 | 09/26/2037 | 1FM |
| 12642Y-FC-3 | CSMC_09-16R RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,889,149 | 3,719,848 | 3,805,869 | 3,770,497 | | (2,638) | | (2,638) | | 3,767,859 | | 121,291 | 121,291 | 73,297 | 07/26/2037 | 1FM |
| 12644J-AE-5 | CSMC_10-10R RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 430,313 | 430,313 | 433,406 | 431,956 | | (1,642) | | (1,642) | | 430,313 | | | | 12,001 | 03/26/2037 | 1FM |
| 22959#-AA-9 | CSOLAR IMPERIAL VALLEY SOUTH LLC | | 06/30/2014 | SCHEDULED REDEMPTION | | 173,506 | 173,506 | 173,506 | 173,506 | | | | | | 173,506 | | | | 4,659 | 09/30/2038 | 2FE |
| 12646R-AB-1 | CST BRANDS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,473,750 | 1,500,000 | 1,494,609 | 1,494,624 | | 114 | | 114 | | 1,494,738 | | (20,988) | (20,988) | 31,250 | 05/01/2023 | 3FE |
| 126408-GM-9 | CSX CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,248,288 | 8,000,000 | 8,636,000 | 8,347,165 | | (18,582) | | (18,582) | | 8,328,583 | | 919,705 | 919,705 | 272,222 | 03/15/2018 | 2FE |
| 126408-GT-4 | CSX CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,243,117 | 7,000,000 | 7,117,250 | 7,090,286 | | (2,938) | | (2,938) | | 7,087,348 | | 155,769 | 155,769 | 108,636 | 10/30/2020 | 2FE |
| 126650-BH-2 | CVS CAREMARK CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,655,395 | 5,000,000 | 5,343,350 | 5,172,278 | | (11,734) | | (11,734) | | 5,160,543 | | 494,852 | 494,852 | 95,833 | 06/01/2017 | 2FE |
| 126650-BJ-8 | CVS CAREMARK CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,910,928 | 3,200,000 | 3,613,504 | 3,558,179 | | (4,715) | | (4,715) | | 3,553,464 | | 357,464 | 357,464 | 66,667 | 06/01/2027 | 2FE |
| 126650-BU-3 | CVS CAREMARK CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,425,090 | 5,850,000 | 5,821,043 | 5,829,978 | | 676 | | 676 | | 5,830,653 | | 594,437 | 594,437 | 102,659 | 05/18/2020 | 2FE |
| 126650-BW-9 | CVS CAREMARK CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 26,617,325 | 25,000,000 | 24,671,000 | 24,744,623 | | 7,416 | | 7,416 | | 24,752,038 | | 1,865,287 | 1,865,287 | 389,583 | 05/15/2021 | 2FE |
| 126650-BE-9 | CVS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,556,645 | 5,000,000 | 5,184,550 | 5,032,951 | | (2,933) | | (2,933) | | 5,030,018 | | 526,627 | 526,627 | 192,257 | 08/15/2016 | 2FE |
| 126650-BC-3 | CVS PASS-THROUGH TRUST ABS | | 06/10/2014 | Various | | 19,571,651 | 17,624,798 | 17,624,798 | 19,547,625 | | (58,046) | | (58,046) | | 19,489,578 | | 82,073 | 82,073 | 321,272 | 01/10/2028 | 2FE |
| 12667F-LV-5 | CWALT 2004-16 CB 1A3 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,702,273 | 9,607,809 | 9,589,795 | 9,602,429 | | 114 | | 114 | | 9,602,543 | | 99,730 | 99,730 | 174,684 | 07/25/2034 | 1FM |
| 12667F-DN-2 | CWALT 2004-3T1 A1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,234,131 | 1,247,601 | 1,249,551 | 1,247,900 | | (38) | | (38) | | 1,247,863 | | (13,732) | (13,732) | 2,099 | 05/25/2034 | 1FM |
| 12667F-XJ-9 | CWALT 2004-J11 1CB1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 43,771 | 43,771 | 42,519 | 42,593 | | 1,178 | | 1,178 | | 43,771 | | | | 1,127 | 04/25/2035 | 1FM |
| 12667G-US-0 | CWALT 2005-29 CB A6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 729,102 | 729,102 | 668,758 | 638,010 | | 91,091 | | 91,091 | | 729,102 | | | | 19,467 | 07/25/2035 | 1FM |
| 12668B-VD-2 | CWALT 2006-9T1 A4 RMBS | | 05/01/2014 | SCHEDULED REDEMPTION | | 189,561 | 212,073 | 190,084 | 160,057 | | 29,503 | | 29,503 | | 189,561 | | | | 421,317 | 05/25/2036 | 1FM |
| 02151N-AB-8 | CWALT_07-18CB RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 317,046 | 333,145 | 218,816 | 216,596 | | 100,450 | | 100,450 | | 317,046 | | | | 586,634 | 08/25/2037 | 1FM |
| 02151L-AA-4 | CWALT_07-20 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,460,711 | 12,901,476 | 7,654,293 | 7,409,123 | | (44,403) | | (44,403) | | 7,364,720 | | 1,095,991 | 1,095,991 | 22,505 | 08/25/2047 | 1FM |
| 12669E-NQ-5 | CWHL 2003-20, 3A1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,620,137 | 1,596,832 | 1,581,861 | 1,593,171 | | 3 | | 3 | | 1,593,174 | | 26,963 | 26,963 | 24,546 | 07/25/2033 | 1FM |
| 12669F-NK-5 | CWHL 2004-J1 2A3 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,014,799 | 995,480 | 1,006,290 | 998,576 | | (102) | | (102) | | 998,474 | | 16,325 | 16,325 | 15,402 | 01/25/2019 | 1FM |
| 12669G-NM-9 | CWHL 2005-7 1-A2 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 15,365 | 15,365 | 15,338 | 15,564 | | (198) | | (198) | | 15,365 | | | | 71 | 03/25/2035 | 3FM |
| 17025A-AF-9 | CWHL 2006-17 A6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 364,945 | 381,358 | 291,512 | 305,890 | | 59,055 | | 59,055 | | 364,945 | | | | 10,566 | 01/25/2038 | 1FM |
| 12543P-AK-9 | CWHL 2006-21 A10 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 149,574 | 163,140 | 136,251 | 130,034 | | 19,540 | | 19,540 | | 149,574 | | | | 4,501 | 03/25/2039 | 1FM |
| 126694-X3-7 | CWHL 2006-9 A10 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 454,379 | 530,731 | 437,157 | 439,331 | | 15,048 | | 15,048 | | 454,379 | | | | 1,138,487 | 05/25/2036 | 1FM |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 168,433 | 183,360 | 146,995 | 130,416 | | 38,017 | | 38,017 | | 168,433 | | | | 4,684 | 06/25/2047 | 1FM |
| 126670-CK-2 | CWL 2005-11, AF5A RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,612,156 | 12,000,000 | 10,534,113 | 10,591,620 | | (7,386) | | (7,386) | | 10,370,100 | | (757,944) | (757,944) | 204,031 | 02/25/2036 | 1FM |
| 126670-CL-0 | CWL 2005-11, AF6 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,952,079 | 13,573,814 | 13,402,305 | 13,320,472 | | (14,913) | | (14,913) | | 13,305,559 | | (353,480) | (353,480) | 226,035 | 02/25/2036 | 1FM |
| 126670-GS-1 | CWL 2005-13, AF5 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,550,360 | 10,000,000 | 6,872,008 | 6,579,686 | | (25,497) | | (25,497) | | 6,554,189 | | 996,171 | 996,171 | 166,374 | 10/25/2041 | 1FM |
| 126670-TG-3 | CWL 2006-1, AF5 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,904,450 | 10,000,000 | 7,298,227 | 7,078,015 | | (30,267) | | (30,267) | | 6,880,840 | | 23,610 | 23,610 | 179,430 | 09/25/2041 | 1FM |
| 126670-TH-1 | CWL 2006-1, AF6 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,497,764 | 6,555,254 | 6,133,148 | 5,987,927 | | (23,675) | | (23,675) | | 5,964,252 | | 533,511 | 533,511 | 116,877 | 07/25/2036 | 1FM |
| 12666R-AF-7 | CWL 2006-9 1AF6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 122,150 | 190,878 | 160,478 | 157,473 | | (30,546) | | (30,546) | | 122,150 | | | | 189,809 | 10/25/2046 | 1FM |
| 12668X-AF-2 | CWL 2006-S8, A6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 233,557 | 233,557 | 233,552 | 233,554 | | 2 | | 2 | | 233,557 | | | | 238,016 | 04/25/2036 | 4FM |
| 12669R-AD-9 | CWL 2007-S1 A4 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,648,700 | 6,550,030 | 6,549,572 | 5,226,387 | 1,355,520 | (1,586) | | 1,353,933 | | 6,580,321 | | (931,620) | (931,620) | 127,886 | 11/25/2036 | 4FM |
| 12669R-AF-4 | CWL 2007-S1 A6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 817,105 | 817,105 | 817,096 | 817,101 | | 5 | | 5 | | 817,105 | | | | 366,779 | 11/25/2036 | 4FM |
| 12670B-AF-6 | CWL 2007-S2 A6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 849,839 | 849,839 | 849,802 | 849,840 | | (1) | | (1) | | 849,839 | | | | 380,628 | 05/25/2037 | 4FM |
| 126670-GT-9 | CWL_05-13 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,773,170 | 3,200,634 | 2,789,451 | 2,697,210 | | (20,042) | | (20,042) | | 2,673,176 | | 99,994 | 99,994 | 53,579 | 04/25/2036 | 1FM |
| 12669R-AC-1 | CWL_07-S1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,789,310 | 8,421,467 | 8,421,056 | 8,467,990 | | 1,211 | | 1,211 | | 8,469,200 | | (679,890) | (679,890) | 162,633 | 11/25/2036 | 5FM |
| 233851-AF-1 | DAIMLER FINANCE NA LLC | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,148,599 | 3,000,000 | 2,971,050 | 2,976,727 | | 647 | | 647 | | 2,977,374 | | 171,225 | 171,225 | 63,292 | 09/15/2021 | 1FE |
| 235825-AA-4 | DANA HOLDING CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,270,000 | 4,000,000 | 4,055,000 | 4,031,348 | | (2,297) | | (2,297) | | 4,029,051 | | 240,949 | 240,949 | 163,222 | 02/15/2019 | 4FE |
| 235851-AM-4 | DANAHER CORP | | 05/30/2014 | BARCLAYS | | 20,556,566 | 19,100,000 | 20,248,770 | 20,002,313 | | (45,803) | | (45,803) | | 19,956,510 | | 600,056 | 600,056 | 333,136 | 06/23/2021 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 23918K-AL-2 | DAVITA INC | | 06/24/2014 | Various | | 8,687,969 | 8,375,000 | 8,492,500 | 8,447,499 | | (5,943) | | (5,943) | | 8,441,556 | | 246,413 | 246,413 | 395,665 | 11/01/2018 | 4FE |
| 23918K-AM-0 | DAVITA INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,750,994 | 4,435,000 | 4,448,300 | 4,443,432 | | (491) | | (491) | | 4,442,941 | | 308,052 | 308,052 | 122,424 | 11/01/2020 | 4FE |
| 23918V-AM-6 | DAVITA INC. TRANCHE B TERM LOAN | | 06/13/2014 | SCHEDULED REDEMPTION | | 2,902,500 | 2,902,500 | 2,917,651 | 2,917,269 | | (14,769) | | (14,769) | | 2,902,500 | | | | 59,473 | 10/20/2016 | 3FE |
| 23918V-AS-3 | DAVITA INC. TRANCHE B2 TERM LOAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,735,228 | 1,728,125 | 1,713,781 | 1,713,220 | | 568 | | 568 | | 1,713,788 | | 21,440 | 21,440 | 192 | 11/01/2019 | 3FE |
| 23307*-AB-8 | DC ARENA LIMITED PARTNERSHIP SEN SEC. DU | | 05/31/2014 | SCHEDULED REDEMPTION | | 324,159 | 324,159 | 324,159 | 324,159 | | | | | | 324,159 | | | | 10,049 | 11/30/2023 | 2FE |
| 23307*-AC-6 | DC ARENA LP | | 05/31/2014 | Various | | 4,943,656 | 4,546,437 | 4,339,290 | 4,397,720 | | 5,704 | | 5,704 | | 4,403,424 | | 540,231 | 540,231 | 106,148 | 11/30/2023 | 2FE |
| G2613@-AA-4 | DCC CORPORATE SERVICES GTD SR NTS | F | 04/19/2014 | Various | | 23,010,710 | 23,000,000 | 22,828,573 | 22,990,654 | | 9,346 | | 9,346 | | 23,000,000 | | 10,710 | 10,710 | 629,760 | 04/19/2014 | 2 |
| 254683-BJ-3 | DCENT_2014-A3 ABS | | 06/24/2014 | CREDIT SUISSE | | 12,505,859 | 12,500,000 | 12,496,800 | | | 127 | | 127 | | 12,496,927 | | 8,933 | 8,933 | 22,028 | 11/15/2019 | 1FE |
| 244199-BE-4 | DEERE & COMPANY | | 05/27/2014 | CITIGROUP GLOBAL MARKETS | | 9,720,100 | 10,000,000 | 9,974,600 | 9,978,149 | | 963 | | 963 | | 9,979,112 | | (259,012) | (259,012) | 124,222 | 06/08/2022 | 1FE |
| 24468#-AD-3 | DEFIANCE METAL 14% SR SUB NTS (HANCOCK M | | 05/30/2014 | CALLED @ 100.00000000 | | 21,895 | 21,895 | 20,674 | 21,603 | | 38 | | 38 | | 21,640 | | 255 | 255 | 1,354 | 09/21/2016 | 5 |
| 24468#-AC-5 | DEFIANCE METAL PRODUCTS 12% SR SUB NOTES | | 05/30/2014 | CALLED @ 100.00000000 | | 778,761 | 778,761 | 715,640 | 769,331 | | 1,239 | | 1,239 | | 770,570 | | 8,191 | 8,191 | 41,274 | 09/21/2016 | 5 |
| 245210-AC-6 | DEL MONTE CORP (BIG HEART PET) TLB | | 06/30/2014 | SCHEDULED REDEMPTION | | 3,487 | 3,487 | 3,481 | | | 6 | | 6 | | 3,487 | | | | 31 | 03/09/2020 | 4FE |
| 247131-AF-2 | DELPHI FINANCIAL GROUP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,711,204 | 4,000,000 | 3,999,800 | 3,999,861 | | 5 | | 5 | | 3,999,866 | | 711,338 | 711,338 | 210,875 | 01/31/2020 | 2FE |
| 247367-BH-7 | DELTA AIR LINES 2007-1 A ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,822,300 | 3,253,021 | 3,440,070 | 3,404,439 | | (453) | | (453) | | 3,403,987 | | 418,313 | 418,313 | 142,379 | 02/10/2024 | 2FE |
| 247361-ZH-4 | DELTA AIR LINES 2010-2A ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,439,530 | 7,742,688 | 7,742,688 | 7,742,688 | | | | | | 7,742,688 | | 696,842 | 696,842 | 136,271 | 11/23/2020 | 2FE |
| 247916-AC-3 | DENBURY RESOURCES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,040,813 | 975,000 | 975,000 | 975,000 | | | | | | 975,000 | | 65,813 | 65,813 | 39,020 | 08/15/2021 | 4FE |
| 24823U-AG-3 | DENBURY RESOURCES INC | | 04/30/2014 | TENDER OFFER | | 908,700 | 848,000 | 936,770 | 905,364 | | (6,468) | | (6,468) | | 898,896 | | 9,803 | 9,803 | 74,995 | 02/15/2020 | 3FE |
| 25064F-AL-0 | DESTIN WATER USERS INC FL 05 REF TXBL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 511,160 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | 11,160 | 11,160 | 17,500 | 08/01/2015 | 1FE |
| 250847-EJ-5 | DETROIT EDISON COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,811,880 | 5,000,000 | 4,992,200 | 4,993,263 | | 179 | | 179 | | 4,993,441 | | (181,561) | (181,561) | 39,014 | 06/15/2022 | 1FE |
| 25156P-AH-6 | DEUTSCHE TELEKOM INT FIN | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,277,587 | 3,000,000 | 2,844,240 | 2,955,237 | | 4,686 | | 4,686 | | 2,959,922 | | 317,665 | 317,665 | 90,083 | 03/23/2016 | 2FE |
| 25179M-AP-8 | DEVON ENERGY CORPORATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,386,893 | 7,500,000 | 7,455,600 | 7,461,881 | | 993 | | 993 | | 7,462,874 | | (75,981) | (75,981) | 92,083 | 05/15/2022 | 2FE |
| 253651-A#-0 | DIEBOLD, INC. 10YR / 2016 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,677,761 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 677,761 | 677,761 | 207,778 | 03/02/2016 | 3 |
| 25389M-AD-1 | DIGITALGLOBE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,616,875 | 2,650,000 | 2,643,375 | 2,643,926 | | 179 | | 179 | | 2,644,105 | | (27,230) | (27,230) | 92,750 | 02/01/2021 | 4FE |
| 25389N-AJ-6 | DIGITALGLOBE INC NEW TERM LOAN B | | 06/30/2014 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,039 | 5,039 | | (39) | | (39) | | 5,000 | | | | 64 | 01/31/2020 | 3FE |
| 25459H-BF-1 | DIRECTV HOLDINGS/FING | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,947,695 | 5,000,000 | 4,997,900 | 4,998,224 | | 46 | | 46 | | 4,998,270 | | (50,575) | (50,575) | 103,444 | 03/15/2022 | 2FE |
| 25470D-AF-6 | DISCOVERY COMMUNICATIONS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,901,104 | 4,000,000 | 3,966,680 | 3,971,357 | | 743 | | 743 | | 3,972,101 | | (70,997) | (70,997) | 49,867 | 05/15/2022 | 2FE |
| 25470X-AP-0 | DISH DBS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,930,938 | 1,850,000 | 1,850,000 | 1,850,000 | | | | | | 1,850,000 | | 80,938 | 80,938 | 39,313 | 04/01/2018 | 3FE |
| 25470X-AQ-8 | DISH DBS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,928,625 | 1,850,000 | 1,850,000 | 1,850,000 | | | | | | 1,850,000 | | 78,625 | 78,625 | 39,505 | 05/01/2020 | 3FE |
| 75524E-AL-2 | DJO FINANCE (AKA REABLE) TRANCHE B TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 8,611 | 8,611 | 8,576 | 7,190 | | 38 | | 38 | | 8,611 | | | | 75 | 09/15/2017 | 4FE |
| 251563-CG-5 | DMSI_04-1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 218,282 | 209,157 | 203,046 | 203,702 | | 50 | | 50 | | 203,752 | | 14,530 | 14,530 | 3,829 | 09/25/2033 | 1FM |
| 25158J-AA-3 | DMSI_10-RS1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,675,257 | 15,785,028 | 15,942,879 | 15,877,398 | | (4,622) | | (4,622) | | 15,872,777 | | 802,480 | 802,480 | 312,898 | 10/25/2035 | 1FM |
| 25960E-AG-9 | DOUGLAS DYNAMICS L.L.C. TERM LOAN | | 06/18/2014 | SCHEDULED REDEMPTION | | 3,450 | 3,450 | 3,431 | 3,429 | | 21 | | 21 | | 3,450 | | | | 17 | 04/18/2018 | 4FE |
| 260543-CF-8 | DOW CHEMICAL CO/THE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,236,355 | 5,000,000 | 5,241,450 | 5,193,047 | | (6,332) | | (6,332) | | 5,186,716 | | 49,639 | 49,639 | 77,917 | 11/15/2021 | 2FE |
| 256882-AB-7 | DPL INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,106,000 | 1,950,000 | 1,950,000 | 1,950,000 | | | | | | 1,950,000 | | 156,000 | 156,000 | 58,446 | 10/15/2016 | 3FE |
| 26138E-AH-2 | DR PEPPER SNAPPLE GROUP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,853,175 | 5,000,000 | 5,130,600 | 5,068,683 | | (3,462) | | (3,462) | | 5,065,221 | | 787,954 | 787,954 | 142,083 | 05/01/2018 | 2FE |
| 26138E-AP-4 | DR PEPPER SNAPPLE GROUP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,836,886 | 14,000,000 | 13,945,550 | 13,955,716 | | 1,240 | | 1,240 | | 13,956,956 | | (120,070) | (120,070) | 169,244 | 11/15/2021 | 2FE |
| 261608-AD-5 | DRESSER-RAND GROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,202,500 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 202,500 | 202,500 | 81,250 | 05/01/2021 | 4FE |
| 26249W-AE-5 | DRYDEN XI B CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,884,800 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (1,115,200) | (1,115,200) | 87,960 | 04/12/2020 | 1FE |
| 23334B-AA-2 | DTE ENERGY CNTR | | 04/30/2014 | SCHEDULED REDEMPTION | | 701,250 | 701,250 | 723,823 | 715,155 | | (13,905) | | (13,905) | | 701,250 | | | | 26,150 | 04/30/2024 | 3FE |
| 233331-AN-7 | DTE ENERGY COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,041,455 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 41,455 | 41,455 | 144,028 | 05/15/2014 | 2FE |
| 26358B-AA-6 | DUANE ST 06-3A A1 CDO - CF - LOANS | E | 04/11/2014 | SCHEDULED REDEMPTION | | 979,145 | 979,145 | 834,721 | 930,761 | | 48,384 | | 48,384 | | 979,145 | | | | 2,444 | 01/11/2021 | 1FE |
| 26358E-AA-0 | DUANE ST 4 A1T CDO - CF - LOANS | E | 05/14/2014 | SCHEDULED REDEMPTION | | 1,512,665 | 1,512,665 | 1,202,656 | 1,374,975 | | 137,690 | | 137,690 | | 1,512,665 | | | | 3,557 | 11/14/2021 | 1FE |
| 26442C-AK-0 | DUKE ENERGY CAROLINAS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,023,855 | 15,000,000 | 15,893,550 | 15,704,982 | | (21,100) | | (21,100) | | 15,683,881 | | 339,974 | 339,974 | 172,250 | 06/15/2021 | 1FE |
| 26441C-AC-9 | DUKE ENERGY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,239,415 | 15,000,000 | 15,269,805 | 15,042,962 | | (15,082) | | (15,082) | | 15,027,880 | | 211,535 | 211,535 | 322,583 | 09/15/2014 | 2FE |
| 26483E-AE-0 | DUN & BRADSTREET CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,246,200 | 10,000,000 | 9,964,700 | 9,986,113 | | 1,811 | | 1,811 | | 9,987,924 | | 258,276 | 258,276 | 108,611 | 11/15/2015 | 2FE |
| 26507#-AB-5 | DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN | | 06/30/2014 | MATURED | | 22,061 | 22,061 | 22,061 | 22,061 | | | | | | 22,061 | | | | 1,471 | 06/30/2014 | 5Z |
| 266233-AC-9 | DUQUENSE LIGHT HLDGS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,656,588 | 4,000,000 | 3,970,880 | 3,978,519 | | 643 | | 643 | | 3,979,162 | | 677,426 | 677,426 | 139,378 | 09/15/2020 | 2FE |
| 266233-AD-7 | DUQUESNE LIGHT HOLDINGS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,308,435 | 5,550,000 | 5,970,801 | 5,904,220 | | (9,248) | | (9,248) | | 5,894,971 | | 413,464 | 413,464 | 109,150 | 12/01/2021 | 2FE |
| 263534-BN-8 | E.I. DU PONT DE NEMOURS | | 04/30/2014 | MATURED | | 5,000,000 | 5,000,000 | 4,969,050 | 4,998,694 | | 1,306 | | 1,306 | | 5,000,000 | | | | 121,875 | 04/30/2014 | 1FE |
| 263534-CB-3 | E.I. DU PONT DE NEMOURS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,484,470 | 10,000,000 | 9,503,200 | 9,627,760 | | 11,466 | | 11,466 | | 9,639,226 | | 845,244 | 845,244 | 257,778 | 01/15/2021 | 1FE |
| 263534-CK-3 | E.I. DU PONT DE NEMOURS | | 05/28/2014 | Various | | 14,344,440 | 15,000,000 | 14,994,750 | 14,995,155 | | 144 | | 144 | | 14,995,299 | | (650,859) | (650,859) | 287,389 | 02/15/2023 | 1FE |
| 269871-AA-7 | EAGLE SPINCO INC | | 06/30/2014 | EXCHANGE | | 5,419,975 | 5,500,000 | 5,414,375 | 966,565 | | 4,091 | | 4,091 | | 5,420,031 | | (56) | (56) | 118,516 | 02/15/2021 | 3FE |
| 26987E-AB-7 | EAGLE SPINCO INC TERM LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 2,093 | 2,093 | 2,093 | 2,093 | | | | | | 2,093 | | | | 3,454 | 01/28/2017 | 3FE |
| 277432-AJ-9 | EASTMAN CHEMICAL CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,165,520 | 5,000,000 | 4,994,200 | 4,997,634 | | 296 | | 296 | | 4,997,929 | | 167,591 | 167,591 | 44,167 | 12/15/2015 | 2FE |
| 277432-AN-0 | EASTMAN CHEMICAL CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,925,160 | 10,000,000 | 9,922,400 | 9,932,564 | | 1,671 | | 1,671 | | 9,934,235 | | (9,075) | (9,075) | 226,000 | 08/15/2022 | 2FE |
| 278642-AE-3 | EBAY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,746,470 | 5,000,000 | 4,993,450 | 4,994,292 | | 150 | | 150 | | 4,994,442 | | (247,972) | (247,972) | 92,444 | 07/15/2022 | 1FE |
| 28108P-AA-4 | EDLINC STUDENT LOAN FUNDING ABS | | 04/01/2014 | SCHEDULED REDEMPTION | | 21,551 | 21,551 | 21,551 | 21,551 | | | | | | 21,551 | | | | 376 | 10/01/2025 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 28108P-AB-2 | EDLINC STUDENT LOAN FUNDING TRUST ABS | | 04/01/2014 | SCHEDULED REDEMPTION | | 28,535 | 28,535 | 28,535 | 28,535 | | | | | | 28,535 | | | | 462 | 10/01/2025 | 1FE |
| 48003#-AH-5 | EDWARD JONES SUB NTS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,530,834 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 30,834 | 30,834 | 55,484 | 06/12/2014 | 2 |
| 263534-BY-4 | EI DU PONT DE NEMOUR & C | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,212,290 | 10,000,000 | 9,975,700 | 9,994,794 | | 1,240 | | 1,240 | | 9,996,035 | | 216,255 | 216,255 | 231,111 | 01/15/2015 | 1FE |
| 28336L-BV-0 | EL PASO CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,291,870 | 3,000,000 | 3,247,500 | 3,174,290 | | (6,498) | | (6,498) | | 3,167,792 | | 124,078 | 124,078 | 106,167 | 09/15/2020 | 3FE |
| 28370T-AA-7 | EL PASO PIPELINE PART OP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,516,583 | 1,325,000 | 1,325,000 | 1,325,000 | | | | | | 1,325,000 | | 191,583 | 191,583 | 43,063 | 04/01/2020 | 2FE |
| 28500#-AA-0 | ELECTRIC RELIABILITY COUNCIL OF TEXAS ( | | 05/15/2014 | MATURED | | 2,271,667 | 2,271,667 | 2,271,667 | 2,296,460 | | (24,793) | | (24,793) | | 2,271,667 | | | | 70,081 | 05/15/2014 | 1 |
| G2978#-AD-5 | ELECTRICITY SUPPLY BOARD SER D, DUE 2018 | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,447,120 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 447,120 | 447,120 | 126,964 | 12/15/2018 | 2 |
| G2978#-AC-7 | ELECTRICITY SUPPLY BOARD SER. C, DUE 201 | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 33,100,851 | 31,834,170 | 31,461,879 | 32,652,952 | | (102,971) | | (102,971) | | 32,549,982 | | 550,870 | 550,870 | 486,479 | 12/15/2015 | 2 |
| 291011-BE-3 | EMERSON ELECTRIC CO | | 05/27/2014 | Various | | 9,625,985 | 10,000,000 | 9,956,500 | 9,959,826 | | 1,298 | | 1,298 | | 9,961,124 | | (335,139) | (335,139) | 186,302 | 02/15/2023 | 1FE |
| 26876H-AA-6 | ENA SUR TRUST CLASS A DUE 2025 | F | 05/25/2014 | SCHEDULED REDEMPTION | | 153,434 | 153,434 | 153,434 | 153,434 | | | | | | 153,434 | | | | 4,411 | 05/25/2025 | 2FE |
| 29250N-AC-9 | ENBRIDGE INC | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,569,827 | 15,406,000 | 17,081,094 | 15,642,739 | | (129,918) | | (129,918) | | 15,512,821 | | 57,006 | 57,006 | 263,100 | 06/15/2014 | 1FE |
| 292506-AA-0 | ENCANA HLDINGS FIN CORP | A | 04/28/2014 | CALLED @ 100.04600000 | | 20,000,000 | 20,000,000 | 19,922,800 | 19,996,654 | | 3,263 | | 3,263 | | 19,999,916 | | 84 | 84 | 579,533 | 05/01/2014 | 2FE |
| 29271L-AB-0 | ENDO FINANCE LLC / ENDO FINCO INC | | 05/31/2014 | DISTRIBUTION | | 29,995 | | 29,995 | | | | | | | 29,995 | | | | | 07/15/2019 | 4FE |
| 29271L-AD-6 | ENDO FINANCE LLC / ENDO FINCO INC | | 05/31/2014 | DISTRIBUTION | | 61,631 | | 61,631 | | | | | | | 61,631 | | | | | 01/15/2022 | 4FE |
| 29264F-AG-1 | ENDO PHARMACEUT HLDGS IN | | 05/06/2014 | Various | | 6,041,306 | 5,885,000 | 5,975,581 | 5,941,881 | | (4,423) | | (4,423) | | 5,922,746 | | 118,561 | 118,561 | 322,104 | 07/15/2019 | 4FE |
| 29264F-AJ-5 | ENDO PHARMACEUT HLDGS IN | | 05/06/2014 | EXCHANGE | | 4,606,839 | 4,325,000 | 4,676,000 | 4,625,940 | | (18,949) | | (18,949) | | 4,606,991 | | (152) | (152) | 264,276 | 01/15/2022 | 4FE |
| 29265N-AS-7 | ENERGEN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,913,298 | 14,000,000 | 14,430,680 | 14,401,903 | | (11,280) | | (11,280) | | 14,390,622 | | (477,324) | (477,324) | 377,708 | 09/01/2021 | 2FE |
| 29266R-L#-3 | ENERGIZER HOLDINGS, INC. (SEPTEMBER 2007 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 34,120,001 | 30,000,000 | 29,755,784 | 29,881,706 | | 6,866 | | 6,866 | | 29,888,571 | | 4,231,429 | 4,231,429 | 906,083 | 10/15/2017 | 2 |
| 29273R-AH-2 | ENERGY TRANSFER PARTNERS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,614,550 | 10,000,000 | 11,235,400 | 10,855,841 | | (43,361) | | (43,361) | | 10,812,480 | | 802,070 | 802,070 | 502,500 | 07/01/2018 | 2FE |
| 29273R-AS-8 | ENERGY TRANSFER PARTNERS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,521,280 | 11,000,000 | 10,988,890 | 10,989,773 | | 240 | | 240 | | 10,990,012 | | (468,732) | (468,732) | 264,000 | 02/01/2023 | 2FE |
| 26874R-AA-6 | ENI SPA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,515,097 | 3,400,000 | 3,341,289 | 3,351,421 | | 1,548 | | 1,548 | | 3,352,968 | | 162,128 | 162,128 | 70,550 | 10/01/2020 | 1FE |
| 29348Q-AA-0 | ENOGEX LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,060,336 | 4,000,000 | 3,990,720 | 3,998,851 | | 532 | | 532 | | 3,999,383 | | 60,954 | 60,954 | 195,556 | 07/15/2014 | 2FE |
| 29364D-AQ-3 | ENTERGY ARKANSAS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,239,125 | 5,000,000 | 4,998,550 | 4,998,936 | | 33 | | 33 | | 4,998,969 | | 240,156 | 240,156 | 117,708 | 02/15/2021 | 1FE |
| 29365P-AN-2 | ENTERGY GULF STATES LA | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,661,560 | 5,000,000 | 4,766,050 | 4,869,842 | | 6,526 | | 6,526 | | 4,876,367 | | 785,193 | 785,193 | 125,000 | 05/01/2018 | 1FE |
| 29364P-AN-3 | ENTERGY NEW ORLEANS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,531,990 | 10,000,000 | 9,968,700 | 9,970,060 | | 657 | | 657 | | 9,970,717 | | (438,727) | (438,727) | 303,333 | 07/01/2023 | 2FE |
| 76823#-AQ-4 | ENTERGY/SYSTEM ENERGY RESOURCES/RIVER FU | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,227,181 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 227,181 | 227,181 | 122,886 | 04/15/2015 | 2 |
| 29379V-AR-4 | ENTERPRISE PRODUCTS OPER | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,781,230 | 8,500,000 | 8,630,340 | 8,540,632 | | (7,068) | | (7,068) | | 8,533,564 | | 247,667 | 247,667 | 104,833 | 06/01/2015 | 2FE |
| 29379V-AZ-6 | ENTERPRISE PRODUCTS OPER | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,631,510 | 15,000,000 | 14,986,200 | 14,987,128 | | 299 | | 299 | | 14,987,427 | | (355,917) | (355,917) | 273,583 | 03/15/2023 | 2FE |
| 03535#-AE-6 | ENVESTRA LTD / ENVESTRA VICTORIA PTY LIM | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,261,516 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 1,261,516 | 1,261,516 | 720,883 | 07/12/2021 | 2 |
| 26875P-AH-4 | EOG RESOURCES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,458,910 | 15,000,000 | 14,960,400 | 14,983,473 | | 1,940 | | 1,940 | | 14,985,413 | | 473,497 | 473,497 | 250,000 | 02/01/2016 | 1FE |
| 26878U-AG-2 | EP ENERGY LLC (EVEREST) TRANCHE B-3 TL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,331,667 | 1,333,333 | 1,352,379 | 1,351,106 | | (943) | | (943) | | 1,350,163 | | (18,497) | (18,497) | 15,944 | 05/24/2018 | 4FE |
| 29439@-AA-6 | EQT PRODUCTION COMPANY 7.76% GUARANTEED | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,020,072 | 954,000 | 1,039,228 | 1,006,969 | | 609 | | 609 | | 1,007,578 | | 12,495 | 12,495 | 43,390 | 02/28/2016 | 2 |
| 26882P-AT-9 | ERAC USA FINANCE COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,557,340 | 20,000,000 | 19,938,800 | 19,957,894 | | 5,359 | | 5,359 | | 19,963,253 | | 1,594,087 | 1,594,087 | 445,778 | 11/15/2015 | 2FE |
| 26884T-AH-5 | ERAC USA FINANCE LLC | | 05/29/2014 | JPMORGAN CHASE & CO. | | 13,887,300 | 14,000,000 | 13,956,320 | 13,960,877 | | 1,630 | | 1,630 | | 13,962,508 | | (75,208) | (75,208) | 292,600 | 10/15/2022 | 2FE |
| 294829-AA-4 | ERICSSON LM | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,214,730 | 10,000,000 | 9,958,500 | 9,964,194 | | 899 | | 899 | | 9,965,094 | | 249,636 | 249,636 | 155,833 | 05/15/2022 | 2FE |
| 295095-BF-9 | ERIE CNTY NY TOBACCO SEC 05E ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,372,002 | 20,205,000 | 19,901,925 | 20,032,484 | | 1,901 | | 1,901 | | 20,034,385 | | (1,662,382) | (1,662,382) | 404,100 | 06/01/2028 | 2AM |
| 29736R-AE-0 | ESTEE LAUDER CO INC | | 05/27/2014 | BARCLAYS | | 14,216,100 | 15,000,000 | 14,986,650 | 14,988,346 | | 507 | | 507 | | 14,988,854 | | (772,754) | (772,754) | 279,062 | 08/15/2022 | 1FE |
| 29736R-AF-7 | ESTEE LAUDER CO INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,131,811 | 7,000,000 | 6,969,690 | 6,970,490 | | 146 | | 146 | | 6,970,636 | | (838,825) | (838,825) | 162,594 | 08/15/2042 | 1FE |
| 26924X-AE-5 | ETRVM 2004-1 A5 ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,800,833 | 5,784,388 | 5,781,646 | 5,784,280 | | 53 | | 53 | | 5,784,332 | | 16,500 | 16,500 | 82,259 | 11/07/2031 | 2AM |
| 03629#-AC-7 | ETSA UTILITIES / ETSA FINANCE 2009 TRANS | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,199,627 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 199,627 | 199,627 | 282,208 | 09/16/2014 | 1 |
| 30216H-AB-5 | EXPORT IMPORT BANK CHINA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,468,470 | 10,000,000 | 10,782,300 | 10,241,031 | | (38,017) | | (38,017) | | 10,203,014 | | 265,456 | 265,456 | 338,542 | 07/21/2015 | 1FE |
| 30219G-AD-0 | EXPRESS SCRIPTS HOLDING | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 32,059,270 | 31,000,000 | 30,751,433 | 30,806,648 | | 14,863 | | 14,863 | | 30,821,511 | | 1,237,759 | 1,237,759 | 515,719 | 02/15/2017 | 2FE |
| 30219G-AE-8 | EXPRESS SCRIPTS HOLDING | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,867,810 | 10,000,000 | 9,922,661 | 9,929,468 | | 1,854 | | 1,854 | | 9,931,323 | | 936,487 | 936,487 | 179,444 | 11/15/2021 | 2FE |
| 30219G-AF-5 | EXPRESS SCRIPTS HOLDING | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,235,030 | 10,000,000 | 9,801,429 | 9,818,833 | | 4,720 | | 4,720 | | 9,823,553 | | 411,477 | 411,477 | 244,833 | 02/15/2022 | 2FE |
| 303250-C*-3 | FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,937,680 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | 937,680 | 937,680 | 467,740 | 07/14/2017 | 3 |
| 31428X-AS-5 | FEDEX CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,592,666 | 6,000,000 | 5,984,760 | 5,986,696 | | 347 | | 347 | | 5,987,043 | | (394,377) | (394,377) | 105,000 | 08/01/2022 | 2FE |
| 31331F-AB-7 | FEDEX CORP ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 641,628 | 624,455 | 650,495 | 625,941 | | (706) | | (706) | | 625,235 | | 16,393 | 16,393 | 19,602 | 05/22/2015 | 2FE |
| 32051D-A7-7 | FHASI 2003-7 1A13 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,653,511 | 4,563,312 | 4,563,004 | 4,559,129 | | 213 | | 213 | | 4,559,342 | | 94,169 | 94,169 | 79,194 | 09/25/2033 | 1FM |
| 32051D-B7-6 | FHASI 2003-7 1A21 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 579,517 | 584,509 | 559,302 | 578,002 | | 9 | | 9 | | 578,011 | | 1,506 | 1,506 | 9,697 | 09/25/2033 | 1FM |
| 315786-AA-1 | FIDELITY & GUARANTY LIFE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 639,000 | 600,000 | 600,000 | 600,000 | | | | | | 600,000 | | 39,000 | 39,000 | 19,125 | 04/01/2021 | 3FE |
| 31620M-AD-8 | FIDELITY NATIONAL INFORM | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,584,157 | 7,050,000 | 7,310,375 | 7,197,660 | | (9,322) | | (9,322) | | 7,188,338 | | 395,819 | 395,819 | 394,800 | 07/15/2020 | 2FE |
| 31620M-AH-9 | FIDELITY NATIONAL INFORMATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,615,213 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 115,213 | 115,213 | 68,056 | 03/15/2022 | 2FE |
| 31620R-AC-9 | FIDELITY NATL FINANCIAL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,670,540 | 5,000,000 | 4,994,850 | 4,997,236 | | 185 | | 185 | | 4,997,421 | | 673,119 | 673,119 | 124,667 | 05/15/2017 | 2FE |
| 316773-CL-2 | FIFTH THIRD BANCORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,509,515 | 2,500,000 | 2,482,650 | 2,485,356 | | 385 | | 385 | | 2,485,741 | | 23,774 | 23,774 | 47,639 | 03/15/2022 | 2FE |
| 337932-AF-4 | FIRSTENERGY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,699,390 | 10,000,000 | 9,992,600 | 9,993,097 | | 154 | | 154 | | 9,993,250 | | (293,860) | (293,860) | 231,389 | 03/15/2023 | 3FE |
| 337738-AM-0 | FISERV INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,649,885 | 15,000,000 | 14,930,850 | 14,938,313 | | 1,505 | | 1,505 | | 14,939,818 | | (289,933) | (289,933) | 262,500 | 10/01/2022 | 2FE |
| 33842E-AB-8 | FLAGSHIP IV A CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 609,723 | 612,479 | 561,950 | 600,332 | | 2,002 | | 2,002 | | 602,333 | | 7,390 | 7,390 | 997 | 06/01/2017 | 1FE |
| 33842R-AA-1 | FLAGSHIP VI-1A A CDO - CF - LOANS | E | 06/20/2014 | SCHEDULED REDEMPTION | | 3,087,119 | 3,087,119 | 2,552,280 | 2,940,161 | | 146,958 | | 146,958 | | 3,087,119 | | | | 7,334 | 09/20/2019 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 33938E-AS-6 | FLEXTRONICS INTERNATIONAL LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,166,125 | 2,150,000 | 2,150,000 | 2,150,000 | | | | | | 2,150,000 | | 16,125 | 16,125 | 67,486 | 02/15/2023 | 3FE |
| 340711-AQ-3 | FLORIDA GAS TRANSMISSION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,687,276 | 3,000,000 | 3,129,300 | 3,080,618 | | (3,105) | | (3,105) | | 3,077,514 | | 609,762 | 609,762 | 89,533 | 05/15/2019 | 2FE |
| 341099-CP-2 | FLORIDA POWER CORP | | 05/28/2014 | BANK OF AMERICA/MERRILL LYNCH | | 18,519,120 | 18,000,000 | 17,963,280 | 17,970,991 | | 1,425 | | 1,425 | | 17,972,416 | | 546,704 | 546,704 | 444,850 | 08/15/2021 | 1FE |
| 343412-AB-8 | FLUOR CORP (NEW) | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,145,000 | 20,000,000 | 19,823,800 | 19,859,112 | | 3,997 | | 3,997 | | 19,863,109 | | 281,891 | 281,891 | 367,500 | 09/15/2021 | 1FE |
| 34407J-AC-0 | FLYING FORTRESS, INC. TERM LOAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,495,825 | 2,500,000 | 2,484,139 | 2,483,009 | | 1,143 | | 1,143 | | 2,484,152 | | 11,673 | 11,673 | 22,118 | 06/30/2017 | 3FE |
| 302491-AQ-8 | FMC CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,897,064 | 8,000,000 | 7,973,200 | 7,982,461 | | 635 | | 635 | | 7,983,097 | | 913,967 | 913,967 | 122,489 | 12/15/2019 | 2FE |
| 30249U-AB-7 | FMC TECHNOLOGIES INC | | 05/29/2014 | MORGAN STANLEY | | 4,934,600 | 5,000,000 | 4,995,750 | 4,996,214 | | 158 | | 158 | | 4,996,372 | | (61,772) | (61,772) | 115,958 | 10/01/2022 | 2FE |
| 34640#-AA-9 | FORMOSA PLASTICS CORP USA / FORMOSA UTIL | | 04/15/2014 | Various | | 12,289,462 | 11,095,238 | 11,108,161 | 11,102,366 | | (7,128) | | (7,128) | | 11,095,238 | | 1,194,224 | 1,194,224 | 370,095 | 10/15/2018 | 2 |
| 03930A-AC-2 | FORTESCUE METALS GROUP LTD NEW TERM LOAN | E | 06/30/2014 | SCHEDULED REDEMPTION | | 6,806 | 6,806 | 6,755 | 6,752 | | 55 | | 55 | | 6,806 | | | | | 06/30/2019 | 2FE |
| 302567-AA-0 | FPL ENERGY AMER | | 06/20/2014 | Various | | 4,704,999 | 4,642,895 | 4,749,533 | 4,730,133 | | (4,093) | | (4,093) | | 4,726,040 | | (21,041) | (21,041) | 246,070 | 06/20/2023 | 2FE |
| 35671D-AU-9 | FREEPORT-MCMORAN C & G | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,730,114 | 6,000,000 | 5,984,820 | 5,987,269 | | 337 | | 337 | | 5,987,606 | | (257,492) | (257,492) | 124,250 | 03/01/2022 | 2FE |
| 35671D-AZ-8 | FREEPORT-MCMORAN COPPER & GOLD INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,561,730 | 10,000,000 | 9,994,392 | 9,994,498 | | 125 | | 125 | | 9,994,623 | | (432,893) | (432,893) | 210,972 | 03/15/2023 | 2FE |
| 35671D-BG-9 | FREEPORT-MCMORAN COPPER & GOLD INC | | 04/08/2014 | Various | | 19,818,050 | 20,000,000 | 19,992,985 | 19,993,197 | | 277 | | 277 | | 19,993,474 | | (175,424) | (175,424) | 354,778 | 03/15/2020 | 2FE |
| 35687K-AL-5 | FREESCALE SEMICONDUCTOR TRANCHE B-4 TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 12,045 | 12,045 | 11,407 | 11,458 | | 587 | | 587 | | 12,045 | | | | 32,867 | 02/28/2020 | 4FE |
| 35802X-AF-0 | FRESENIUS MED CARE II | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,992,188 | 1,875,000 | 1,875,000 | 1,875,000 | | | | | | 1,875,000 | | 117,188 | 117,188 | 73,743 | 01/31/2022 | 3FE |
| 35906A-AA-6 | FRONTIER COMMUNICATIONS | | 05/01/2014 | MATURED | | 3,000,000 | 3,000,000 | 3,067,500 | 3,006,554 | | (6,554) | | (6,554) | | 3,000,000 | | | | 123,750 | 05/01/2014 | 3FE |
| 35906A-AM-0 | FRONTIER COMMUNICATIONS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 700,313 | 675,000 | 675,000 | 675,000 | | | | | | 675,000 | | 25,313 | 25,313 | 34,200 | 01/15/2023 | 3FE |
| 33848J-AE-5 | FSTAR 2007-1A AF5 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,778,510 | 1,778,510 | 1,778,489 | 1,778,572 | | (62) | | (62) | | 1,778,510 | | | | 47,241 | 01/25/2035 | 2FM |
| 361268-B*-5 | G & K SERVICES, INC. FLOAT. SR NTS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 23,935,584 | 24,000,000 | 24,000,000 | 24,000,000 | | | | | | 24,000,000 | | (64,416) | (64,416) | 51,922 | 06/30/2015 | 2 |
| 04316#-AC-1 | GALLAGHER (ARTHUR J.) & CO. 7 YEAR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,266,798 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 266,798 | 266,798 | 620,783 | 08/03/2014 | 2 |
| 364731-AA-7 | GANNETT PEAK A-1A CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,479,004 | 4,501,511 | 4,501,511 | 4,501,511 | | | | | | 4,501,511 | | (22,508) | (22,508) | 9,464 | 10/27/2020 | 1FE |
| 36804P-AF-3 | GATX FINANCIAL CORP 2005-1 PASS THRU TR. | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,284,259 | 2,929,372 | 2,929,372 | 2,929,372 | | | | | | 2,929,372 | | 354,887 | 354,887 | 124,701 | 01/02/2025 | 2FE |
| 20173M-AK-6 | GCCFC_06-GG7 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,731,590 | 3,000,000 | 2,478,973 | 2,491,980 | | (4,691) | | (4,691) | | 2,487,289 | | 244,301 | 244,301 | 58,200 | 07/10/2038 | 5FM |
| 369668-AA-6 | GECC/LJ VP HOLDINGS LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,765,487 | 4,500,000 | 4,494,600 | 4,495,736 | | 177 | | 177 | | 4,495,913 | | 269,573 | 269,573 | 48,925 | 06/18/2019 | 1FE |
| 36828Q-LX-2 | GECMC 2005-C1, AAB CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 211,176 | 211,176 | 212,229 | 211,190 | | (14) | | (14) | | 211,176 | | | | 3,659 | 06/10/2048 | 1FM |
| 369300-AM-0 | GENERAL CABLE CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 406,000 | 400,000 | 406,500 | 405,650 | | (173) | | (173) | | 405,477 | | 523 | 523 | 11,500 | 10/01/2022 | 4FE |
| 369550-AR-9 | GENERAL DYNAMICS CORP | | 05/30/2014 | BARCLAYS | | 3,619,091 | 3,365,000 | 3,584,533 | 3,542,946 | | (8,986) | | (8,986) | | 3,533,960 | | 85,131 | 85,131 | 115,543 | 07/15/2021 | 1FE |
| 36962G-5H-3 | GENERAL ELEC CAP CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,524,214 | 9,000,000 | 9,011,690 | 9,006,770 | | (579) | | (579) | | 9,006,190 | | 518,024 | 518,024 | 137,350 | 10/17/2016 | 1FE |
| 36962G-5J-9 | GENERAL ELEC CAP CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,982,330 | 10,000,000 | 9,978,600 | 9,982,511 | | 467 | | 467 | | 9,982,978 | | 999,352 | 999,352 | 211,833 | 10/17/2021 | 1FE |
| 369604-BD-4 | GENERAL ELECTRIC CO | | 05/27/2014 | BANK OF AMERICA/MERRILL LYNCH | | 24,517,750 | 25,000,000 | 24,941,250 | 24,947,640 | | 2,200 | | 2,200 | | 24,949,841 | | (432,091) | (432,091) | 433,125 | 10/09/2022 | 1FE |
| 36312K-AA-0 | GENERAL ELECTRIC LEASE / SFHI 7.01% CERT | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,155,514 | 6,144,647 | 6,319,856 | 6,160,229 | | (14,013) | | (14,013) | | 6,146,216 | | 9,298 | 9,298 | 131,573 | 04/11/2014 | 1 |
| 94978#-CG-0 | GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 24,752,384 | 22,273,053 | 22,273,053 | 22,273,053 | | | | | | 22,273,053 | | 2,479,331 | 2,479,331 | 355,738 | 06/10/2030 | 1 |
| 370334-BB-9 | GENERAL MILLS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,600,640 | 5,000,000 | 5,158,650 | 5,071,132 | | (5,288) | | (5,288) | | 5,065,844 | | 534,796 | 534,796 | 178,917 | 02/15/2017 | 2FE |
| 370334-BH-6 | GENERAL MILLS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,973,504 | 13,000,000 | 14,294,930 | 13,818,857 | | (36,280) | | (36,280) | | 13,782,577 | | 1,190,927 | 1,190,927 | 461,103 | 02/15/2019 | 2FE |
| 370334-BM-5 | GENERAL MILLS INC | | 05/29/2014 | Various | | 29,381,405 | 29,000,000 | 28,880,810 | 28,902,594 | | 3,352 | | 3,352 | | 28,905,946 | | 475,459 | 475,459 | 323,225 | 12/15/2021 | 2FE |
| 37045X-AB-2 | GENERAL MOTORS FINL CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,197,000 | 1,050,000 | 1,061,813 | 1,058,057 | | (399) | | (399) | | 1,057,658 | | 139,342 | 139,342 | 23,625 | 06/01/2018 | 3FE |
| 372917-AQ-7 | GENZYME CORP-GENL DIVISN | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,428,892 | 12,000,000 | 12,220,090 | 12,057,393 | | (9,858) | | (9,858) | | 12,047,536 | | 381,356 | 381,356 | 128,083 | 06/15/2015 | 1FE |
| 372917-AS-3 | GENZYME CORP-GENL DIVISN | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,200,580 | 10,000,000 | 10,677,500 | 10,455,515 | | (17,640) | | (17,640) | | 10,437,875 | | 762,705 | 762,705 | 147,222 | 06/15/2020 | 1FE |
| 373200-AY-0 | GEORGIA GULF CORPORATION | | 06/30/2014 | EXCHANGE | | 16,595,623 | 17,066,000 | 16,563,280 | 8,372,125 | | 19,198 | | 19,198 | | 16,595,854 | | (230) | (230) | 519,980 | 05/15/2023 | 3FE |
| 373334-JH-2 | GEORGIA POWER COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,829,345 | 5,000,000 | 4,997,450 | 4,997,529 | | 11 | | 11 | | 4,997,541 | | (168,196) | (168,196) | 117,056 | 03/15/2042 | 1FE |
| 373298-BP-2 | GEORGIA-PACIFIC CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,649,760 | 2,900,000 | 2,578,480 | 2,630,990 | | 2,473 | | 2,473 | | 2,633,463 | | 1,016,297 | 1,016,297 | 70,083 | 06/01/2028 | 2FE |
| 373298-CF-3 | GEORGIA-PACIFIC LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,971,074 | 1,500,000 | 1,695,000 | 1,661,333 | | (2,901) | | (2,901) | | 1,658,433 | | 312,641 | 312,641 | 85,333 | 01/15/2024 | 2FE |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,455,048 | 12,000,000 | 11,929,560 | 11,947,903 | | 1,583 | | 1,583 | | 11,949,486 | | 1,505,562 | 1,505,562 | 270,000 | 11/01/2020 | 2FE |
| 37331N-AD-3 | GEORGIA-PACIFIC LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,887,184 | 16,000,000 | 15,999,520 | 15,999,541 | | 10 | | 10 | | 15,999,551 | | (112,367) | (112,367) | 464,676 | 07/15/2023 | 2FE |
| 37427U-AF-7 | GETTY IMAGES INC NEW INITIAL TERM LOAN | | 06/18/2014 | Various | | 1,895,438 | 1,975,000 | 1,958,671 | 1,958,004 | | 1,138 | | 1,138 | | 1,959,141 | | (63,704) | (63,704) | 12,802 | 10/18/2019 | 4FE |
| 377372-AB-3 | GLAXOSMITHKLINE CAP INC | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,284,984 | 2,000,000 | 1,984,640 | 1,987,274 | | 87 | | 87 | | 1,987,361 | | 297,623 | 297,623 | 49,569 | 04/15/2034 | 1FE |
| 377372-AH-0 | GLAXOSMITHKLINE CAP INC | | 05/28/2014 | Various | | 14,478,700 | 15,000,000 | 14,516,400 | 4,953,059 | | 5,858 | | 5,858 | | 14,525,717 | | (47,017) | (47,017) | 248,889 | 03/18/2023 | 1FE |
| 378272-AH-1 | GLENCORE FUNDING LLC | R | 05/06/2014 | DEUTSCHE BANK AG | | 2,506,500 | 2,500,000 | 2,489,900 | | | 22 | | 22 | | 2,489,922 | | 16,578 | 16,578 | 3,212 | 04/29/2024 | 2FE |
| 361849-M8-2 | GMACC 2005-C1, A4 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,186,552 | 5,100,000 | 5,125,199 | 5,101,729 | | (432) | | (432) | | 5,101,297 | | 85,255 | 85,255 | 78,523 | 05/10/2043 | 1FM |
| 36185M-BN-1 | GMACM 2005-AR6 4A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 372,079 | 372,079 | 317,603 | 294,070 | | 78,010 | | 78,010 | | 372,079 | | | | 8,819 | 11/19/2035 | 1FM |
| 38012T-AC-6 | GMACM 2006-HE3, A3 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 775,772 | 794,841 | 611,845 | 580,454 | | 121,873 | | 121,873 | | 775,772 | | | | 828,161 | 12/25/2040 | 1FM |
| 380956-AD-4 | GOLDCORP INC | G | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,713,385 | 5,000,000 | 5,035,850 | 5,033,854 | | (778) | | (778) | | 5,033,077 | | (319,692) | (319,692) | 100,722 | 03/15/2023 | 2FE |
| 38119#-AA-2 | GOLDEN SPREAD ELECTRIC COOPERATIVE | | 05/06/2014 | Various | | 20,039,821 | 17,766,400 | 17,759,671 | 17,761,492 | | 4,908 | | 4,908 | | 17,766,400 | | 2,273,421 | 2,273,421 | 409,236 | 05/06/2025 | 1FE |
| 38141G-GM-0 | GOLDMAN SACHS GROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,749,780 | 4,000,000 | 3,990,760 | 3,990,986 | | 33 | | 33 | | 3,991,018 | | 758,762 | 758,762 | 166,667 | 02/01/2041 | 1FE |
| 382550-BD-2 | GOODYEAR TIRE & RUBBER | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,632,500 | 4,250,000 | 4,371,875 | 4,357,889 | | (4,516) | | (4,516) | | 4,353,373 | | 279,127 | 279,127 | 161,146 | 03/01/2021 | 4FE |
| 39278*-AA-1 | GREEN COUNTRY ENERGY LLC | | 05/10/2014 | SCHEDULED REDEMPTION | | 352,665 | 352,665 | 352,665 | 352,665 | | | | | | 352,665 | | | | 12,714 | 02/10/2024 | 2FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 398433-AG-7 | GRIFFON CORP | | 06/19/2014 | EXCHANGE | | 5,984,830 | 6,000,000 | 5,984,563 | | | 267 | | 267 | | 5,984,830 | | | | 98,000 | 03/01/2022 | 4FE |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,698,440 | 20,301,000 | 20,321,972 | 20,316,723 | | (522) | | (522) | | 20,316,201 | | 1,382,239 | 1,382,239 | 250,168 | 06/30/2020 | 2FE |
| 40052V-AB-0 | GRUPO BIMBO SAB DE CV | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,140,885 | 5,000,000 | 5,099,850 | 5,083,877 | | (2,200) | | (2,200) | | 5,081,677 | | 59,208 | 59,208 | 153,750 | 01/25/2022 | 2FE |
| 36245E-AG-3 | GSAMP 2006-HE7 M2 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | | 161,620 | 911 | | | | | | | | | | | 350 | 10/25/2046 | 1FM |
| 362631-AB-9 | GSR 2006-OA1 2A1 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 266,388 | 266,388 | 188,470 | 222,294 | | 44,094 | | 44,094 | | 266,388 | | | | 453 | 08/25/2046 | 1FM |
| 3622MP-AA-6 | GSR 2007-1F 3A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 238,898 | 249,256 | 213,553 | 199,460 | | 39,438 | | 39,438 | | 238,898 | | | | 6,911 | 01/25/2037 | 1FM |
| 40256V-AD-0 | GULF STREAM 071B CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,760,850 | 5,000,000 | 4,600,000 | 4,832,613 | | 9,923 | | 9,923 | | 4,842,536 | | (81,686) | (81,686) | 10,196 | 06/17/2021 | 1FE |
| 40256B-AE-2 | GULFS_06-1A CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,869,400 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (130,600) | (130,600) | 11,598 | 08/21/2020 | 1FE |
| 402740-AA-2 | GULFSTREAM NATURAL GAS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,332,560 | 20,000,000 | 19,989,200 | 19,997,557 | | 318 | | 318 | | 19,997,875 | | 1,334,685 | 1,334,685 | 463,333 | 11/01/2015 | 2FE |
| 402740-AC-8 | GULFSTREAM NATURAL GAS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,435,488 | 4,000,000 | 3,987,040 | 3,994,814 | | 499 | | 499 | | 3,995,313 | | 440,175 | 440,175 | 92,667 | 06/01/2016 | 2FE |
| 406216-BA-8 | HALLIBURTON COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,998,010 | 2,000,000 | 1,989,880 | 1,990,238 | | 44 | | 44 | | 1,990,282 | | 7,728 | 7,728 | 34,000 | 11/15/2041 | 1FE |
| 41163V-AB-4 | HARBOURVIEW 061A2 CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,062,500 | 15,000,000 | 11,362,500 | 12,987,004 | | 100,314 | | 100,314 | | 13,087,318 | | 975,182 | 975,182 | 24,749 | 12/27/2019 | 1FE |
| 41283K-AE-7 | HARLEY-DAVIDSON MOTORCYCLE TRU ABS | | 06/15/2014 | SCHEDULED REDEMPTION | | 5,983,172 | 5,983,172 | 5,982,483 | 5,983,103 | | 68 | | 68 | | 5,983,172 | | | | 42,157 | 01/15/2016 | 1FE |
| 41283K-AF-4 | HARLEY-DAVIDSON MOTORCYCLE TRU ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,080,037 | 9,000,000 | 8,997,009 | 8,999,343 | | 196 | | 196 | | 8,999,539 | | 80,498 | 80,498 | 68,635 | 04/15/2018 | 1FE |
| 413875-AL-9 | HARRIS CORPORATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,772,375 | 5,000,000 | 4,984,550 | 4,990,395 | | 374 | | 374 | | 4,990,769 | | 781,606 | 781,606 | 93,854 | 06/15/2019 | 2FE |
| 418056-AP-2 | HASBRO INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,387,375 | 3,000,000 | 2,990,130 | 2,995,610 | | 264 | | 264 | | 2,995,874 | | 391,501 | 391,501 | 102,900 | 09/15/2017 | 2FE |
| 418056-AR-8 | HASBRO INC | | 05/15/2014 | Various | | 6,668,987 | 6,650,000 | 6,999,487 | 6,681,686 | | (31,744) | | (31,744) | | 6,649,942 | | 19,045 | 19,045 | 181,198 | 05/15/2014 | 2FE |
| 420088-AA-4 | HAWK ACQUISITION SUB INC | | 06/09/2014 | EXCHANGE | | 6,662,997 | 6,675,000 | 6,663,063 | 4,675,470 | | 36 | | 36 | | 6,663,005 | | (9) | (9) | 141,897 | 10/15/2020 | 3FE |
| 404119-AJ-8 | HCA INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 768,750 | 750,000 | 762,698 | 761,038 | | (63) | | (63) | | 760,975 | | 7,775 | 7,775 | 22,656 | 11/06/2033 | 4FE |
| 404119-BF-5 | HCA INC | | 04/02/2014 | Various | | 5,092,000 | 5,000,000 | 5,387,500 | 5,178,648 | | (19,191) | | (19,191) | | 5,159,458 | | (67,458) | (67,458) | 332,649 | 04/15/2019 | 3FE |
| 404121-AC-9 | HCA INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,612,000 | 9,475,000 | 9,493,625 | 9,489,327 | | (483) | | (483) | | 9,488,844 | | 1,123,156 | 1,123,156 | 386,633 | 02/15/2020 | 3FE |
| 404122-AN-3 | HCA, INC. TRANCHE B-4 TERM LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 16,199 | 16,199 | 16,007 | 15,995 | | 204 | | 204 | | 16,199 | | | | 122 | 05/01/2018 | 3FE |
| 404122-AP-8 | HCA, INC. TRANCHE B-5 TERM LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 8,822 | 8,822 | 8,710 | 8,709 | | 112 | | 112 | | 8,822 | | | | 140 | 03/31/2017 | 3FE |
| 428040-CN-7 | HDTFS INC | | 06/06/2014 | BANK OF AMERICA/MERRILL LYNCH | | 1,118,300 | 1,055,000 | 1,097,469 | 956,007 | | (2,195) | | (2,195) | | 1,094,381 | | 23,919 | 23,919 | 43,226 | 10/15/2022 | 4FE |
| 421924-BH-3 | HEALTHSOUTH CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 856,575 | 810,000 | 836,325 | 824,174 | | (1,179) | | (1,179) | | 822,996 | | 33,579 | 33,579 | 29,363 | 10/01/2018 | 3FE |
| 421924-BJ-9 | HEALTHSOUTH CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 985,500 | 900,000 | 958,500 | 945,750 | | (2,091) | | (2,091) | | 943,659 | | 41,841 | 41,841 | 37,975 | 09/15/2022 | 3FE |
| 42241@-AC-3 | HEARST COMMUNICATIONS GUARANTEED NOTES 2 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,444,110 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | 444,110 | 444,110 | 253,200 | 10/01/2022 | 1 |
| 40419V-AJ-1 | HEINZ (HJ) CO TLB-2 | | 06/30/2014 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,551 | 12,553 | | (53) | | (53) | | 12,500 | | | | 111 | 06/05/2020 | 3FE |
| 42308#-AE-7 | HELEN OF TROY LIMITED 201 | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 17,481,701 | 16,800,000 | 16,800,000 | 16,800,000 | | | | | | 16,800,000 | | 681,701 | 681,701 | 471,380 | 01/12/2018 | 2 |
| 42341U-AC-7 | HELM FINANCIAL CORPORATION TERM LOAN | | 04/15/2014 | SCHEDULED REDEMPTION | | 1,134,576 | 1,134,576 | 1,127,597 | 1,046,699 | | 87,877 | | 87,877 | | 1,134,576 | | | | 3,362 | 06/01/2017 | 4FE |
| 428040-CJ-6 | HERTZ CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,928,250 | 1,800,000 | 1,845,000 | 1,826,326 | | (1,811) | | (1,811) | | 1,824,515 | | 103,735 | 103,735 | 56,025 | 04/15/2019 | 4FE |
| 42804V-AN-1 | HERTZ CORP TRANCHE B-2 TERM LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 2,450 | 2,450 | 2,442 | 2,442 | | 8 | | 8 | | 2,450 | | | | 37 | 03/11/2018 | 3FE |
| 42822X-AA-3 | HEWETTS ISLND IRA CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 34,272,229 | 34,706,055 | 32,902,063 | 33,535,879 | | 58,117 | | 58,117 | | 33,593,995 | | 678,234 | 678,234 | 86,042 | 11/12/2019 | 1FE |
| 428236-AV-5 | HEWLETT-PACKARD CO | | 06/02/2014 | MATURED | | 4,750,000 | 4,750,000 | 5,092,665 | 4,783,156 | | (33,156) | | (33,156) | | 4,750,000 | | | | 112,813 | 06/02/2014 | 2FE |
| 428236-BX-0 | HEWLETT-PACKARD CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,146,980 | 10,000,000 | 9,977,100 | 9,980,374 | | 471 | | 471 | | 9,980,845 | | 166,135 | 166,135 | 220,500 | 09/15/2022 | 2FE |
| 42823B-AB-8 | HICDO_06-5A CDO - CF - LOANS | E | 06/05/2014 | SCHEDULED REDEMPTION | | 1,734,362 | 1,734,362 | 1,599,949 | 1,664,447 | | 69,915 | | 69,915 | | 1,734,362 | | | | 3,062 | 12/05/2018 | 1FE |
| 803111-AR-4 | HILLSHIRE BRANDS CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,319,814 | 24,650,000 | 24,654,864 | 24,653,641 | | (523) | | (523) | | 24,653,118 | | 666,696 | 666,696 | 369,065 | 09/15/2015 | 2FE |
| 43739E-BS-5 | HMBT 2005-4 A1 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 342,537 | 342,537 | 264,824 | 273,775 | | 68,761 | | 68,761 | | 342,537 | | | | 680 | 10/25/2035 | 1FM |
| 43644A-AU-3 | HOLOGIC, INC. TRANCHE B 2014 - TL | | 04/30/2014 | SCHEDULED REDEMPTION | | 2,603 | 2,603 | 2,581 | 2,581 | | 22 | | 22 | | 2,603 | | | | 48 | 08/01/2019 | 3FE |
| 437076-AP-7 | HOME DEPOT INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,723,655 | 2,500,000 | 2,439,975 | 2,483,813 | | 1,766 | | 1,766 | | 2,485,578 | | 238,077 | 238,077 | 78,750 | 03/01/2016 | 1FE |
| 437076-AW-2 | HOME DEPOT INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,496,840 | 5,000,000 | 4,991,200 | 4,993,251 | | 198 | | 198 | | 4,993,449 | | 503,391 | 503,391 | 110,000 | 04/01/2021 | 1FE |
| 438516-BA-3 | HONEYWELL INTERNATIONAL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,353,435 | 15,000,000 | 14,962,050 | 14,971,318 | | 860 | | 860 | | 14,972,177 | | 1,381,258 | 1,381,258 | 371,875 | 03/01/2021 | 1FE |
| 438516-BB-1 | HONEYWELL INTERNATIONAL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,693,240 | 10,000,000 | 9,886,500 | 9,891,205 | | 444 | | 444 | | 9,891,649 | | 1,801,591 | 1,801,591 | 313,542 | 03/01/2041 | 1FE |
| 440543-AL-0 | HORNBECK OFFSHORE SERVICES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,090,000 | 2,000,000 | 2,015,000 | 2,011,128 | | (579) | | (579) | | 2,010,549 | | 79,451 | 79,451 | 58,750 | 04/01/2020 | 3FE |
| 44107T-AK-2 | HOST HOTELS & RESORTS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,485,080 | 5,000,000 | 5,018,750 | 5,013,047 | | (557) | | (557) | | 5,012,491 | | 472,589 | 472,589 | 200,000 | 11/01/2020 | 2FE |
| 44107T-AM-8 | HOST HOTELS & RESORTS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,031,242 | 1,875,000 | 1,859,963 | 1,864,099 | | 429 | | 429 | | 1,864,528 | | 166,714 | 166,714 | 32,435 | 06/15/2019 | 2FE |
| 44416*-AB-2 | HUDSON TRANSMISSION PARTNERS LLC | | 05/06/2014 | DISTRIBUTION | | 175,765 | | 175,765 | | | | | | | 175,765 | | | | | 05/31/2033 | 2FE |
| 44416*-AA-4 | HUDSON TRANSMISSION PARTNERS, LLC SEN SE | | 04/09/2014 | CONVERSION | | 13,391,890 | 13,391,890 | 13,391,890 | 13,391,890 | | | | | | 13,391,890 | | | | 274,467 | 05/31/2033 | 2 |
| 44416*-9A-6 | HUDSON TRANSMISSION PARTNERS, LLC SEN SE | | 04/09/2014 | CONVERSION | | 4,046,470 | 4,046,470 | 4,046,470 | 4,046,470 | | | | | | 4,046,470 | | | | 63,691 | 05/31/2033 | 2FE |
| 44416*-9B-4 | HUDSON TRANSMISSION PARTNERS, LLC SEN SE | | 04/09/2014 | CONVERSION | | 6,808,347 | 6,808,347 | 6,808,347 | 6,808,347 | | | | | | 6,808,347 | | | | 101,338 | 05/31/2033 | 2FE |
| 44416*-9C-2 | HUDSON TRANSMISSION PARTNERS, LLC SEN. S | | 04/09/2014 | CONVERSION | | 3,083,025 | 3,083,025 | 3,083,025 | 3,083,025 | | | | | | 3,083,025 | | | | 44,521 | 05/31/2033 | 2FE |
| 44416*-9D-0 | HUDSON TRANSMISSION PARTNERS, LLC SEN. S | | 04/09/2014 | CONVERSION | | 2,761,876 | 2,761,876 | 2,761,876 | 2,761,876 | | | | | | 2,761,876 | | | | 37,904 | 05/31/2033 | 2FE |
| 44416*-9E-8 | HUDSON TRANSMISSION PARTNERS, LLC SEN. S | | 04/09/2014 | CONVERSION | | 3,018,652 | 3,018,652 | 3,018,652 | 3,018,652 | | | | | | 3,018,652 | | | | 40,563 | 05/31/2033 | 2FE |
| 44416*-9F-5 | HUDSON TRANSMISSION PARTNERS, LLC SEN. S | | 04/09/2014 | CONVERSION | | 11,272,310 | 11,272,310 | 11,272,310 | 11,272,310 | | | | | | 11,272,310 | | | | 149,856 | 05/31/2033 | 2FE |
| 444859-BA-9 | HUMANA INC | | 05/29/2014 | JPMORGAN CHASE & CO. | | 14,800,500 | 15,000,000 | 14,941,500 | 14,946,868 | | 2,189 | | 2,189 | | 14,949,058 | | (148,558) | (148,558) | 238,875 | 12/01/2022 | 2FE |
| 448055-AE-3 | HUSKY ENERGY INC | A | 06/15/2014 | MATURED | | 7,000,000 | 7,000,000 | 7,549,220 | 7,056,956 | | (56,956) | | (56,956) | | 7,000,000 | | | | 206,500 | 06/15/2014 | 2FE |
| 448055-AJ-2 | HUSKY ENERGY INC | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,650,425 | 25,000,000 | 24,921,250 | 24,932,973 | | 1,712 | | 1,712 | | 24,934,684 | | 715,741 | 715,741 | 455,347 | 04/15/2022 | 2FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 44841C-AB-0 | HUTCH WHAMPOA INT 11 LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,277,190 | 5,000,000 | 4,986,450 | 4,988,596 | | 296 | | 296 | | 4,988,892 | | 288,298 | 288,298 | 165,729 | 01/13/2022 | 1FE |
| 41161P-CX-9 | HVMLT 2004-1 1A RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,175,755 | 1,254,994 | 1,255,422 | 1,255,299 | | (1) | | (1) | | 1,255,298 | | (79,542) | (79,542) | 1,629 | 09/19/2034 | 1FM |
| 41161P-HD-8 | HVMLT 2004-8 2A4B RMBS | | 06/19/2014 | SCHEDULED REDEMPTION | | 15,412 | 15,412 | 8,529 | 6,003 | | 9,409 | | 9,409 | | 15,412 | | | | 76 | 11/19/2034 | 1FM |
| 94978#-AJ-6 | HY-VEE INC / WELLS FARGO ABS | | 06/05/2014 | SCHEDULED REDEMPTION | | 161,875 | 161,875 | 161,875 | 161,875 | | | | | | 161,875 | | | | 5,674 | 10/05/2021 | 1 |
| N4345#-AC-1 | IBERDROLA INT'L BV GTD SER. C SR NTS | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,521,680 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 521,680 | 521,680 | 282,187 | 08/19/2016 | 2 |
| 459200-GJ-4 | IBM CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,721,250 | 5,000,000 | 6,018,950 | 5,635,055 | | (41,277) | | (41,277) | | 5,593,778 | | 127,472 | 127,472 | 155,958 | 09/14/2017 | 1FE |
| 459200-HK-0 | IBM CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,760,760 | 20,000,000 | 19,908,400 | 19,924,393 | | 4,491 | | 4,491 | | 19,928,884 | | (168,124) | (168,124) | 161,806 | 02/08/2018 | 1FE |
| 451102-BC-0 | ICAHN ENTERPRISES LP | | 05/30/2014 | EXCHANGE | | 5,094,379 | 5,000,000 | 5,100,000 | | | (5,621) | | (5,621) | | 5,094,379 | | | | 249,167 | 08/01/2020 | 2FE |
| 451102-BD-8 | ICAHN ENTERPRISES LP | | 06/02/2014 | EXCHANGE | | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | | 6,000,000 | | | | 120,438 | 02/01/2022 | 3FE |
| 452308-AP-4 | ILLINOIS TOOL WORKS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,135,282 | 6,000,000 | 5,973,120 | 5,978,578 | | 609 | | 609 | | 5,979,187 | | 156,095 | 156,095 | 110,250 | 09/15/2021 | 1FE |
| 44969C-AT-7 | IMS HEALTH INC TERM B DOLLAR LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 4,813 | 4,813 | 4,790 | | | 23 | | 23 | | 4,813 | | | | 43 | 03/17/2021 | 3FE |
| 44969C-AM-2 | IMS HEALTH INC TRANCHE B-1 DOLLAR TL | | 10/29/2013 | VARIOUS | | | | | | | | | | | | | | | 15,874 | 09/01/2017 | 3FE |
| G6177#-AB-9 | INCHCAPE PLC UNSECURED NOTES 12 YEAR | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 27,005,078 | 23,571,429 | 23,571,429 | 23,571,429 | | | | | | 23,571,429 | | 3,433,649 | 3,433,649 | 506,210 | 05/23/2019 | 2 |
| 455665-AK-5 | INDIANTOWN COGENERATION FUNDING CORP | | 06/15/2014 | SCHEDULED REDEMPTION | | 1,093,334 | 1,093,334 | 1,093,334 | 1,096,658 | | (3,325) | | (3,325) | | 1,093,334 | | | | 53,409 | 12/15/2020 | 2FE |
| 456036-AE-2 | INDUSTRIAL BANK OF KOREA | F | 04/23/2014 | Various | | 10,017,435 | 10,000,000 | 9,913,250 | 9,993,684 | | 5,791 | | 5,791 | | 9,999,475 | | 17,960 | 17,960 | 334,479 | 04/23/2014 | 1FE |
| 52078D-AG-4 | INFOR US INC TRANCHE B-5 TL (LAWSON) | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,338,755 | 2,347,559 | 2,325,535 | | | (22,040) | | (22,040) | | 2,303,495 | | 35,260 | 35,260 | 245 | 06/03/2020 | 4FE |
| 45676F-AF-1 | INFORMATION RESOURCES (IRI) TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 14,700 | 14,700 | 14,736 | 14,738 | | (38) | | (38) | | 14,700 | | | | 59 | 09/30/2020 | 4FE |
| 44986L-2A-6 | ING BANK NV | F | 05/27/2014 | MORGAN STANLEY | | 19,478,400 | 20,000,000 | 19,933,600 | 19,939,911 | | 2,482 | | 2,482 | | 19,942,392 | | (463,992) | (463,992) | 255,208 | 12/05/2022 | 1FE |
| 449796-AG-6 | ING CLO II B CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,399,913 | 8,750,000 | 7,262,500 | 7,676,442 | | 72,239 | | 72,239 | | 7,748,682 | | 651,231 | 651,231 | 23,499 | 08/01/2020 | 1FE |
| 45687A-AH-5 | INGERSOLL-RAND GL HLD CO | E | 06/17/2014 | Various | | 20,193,148 | 20,000,000 | 19,963,000 | 19,964,599 | | 1,092 | | 1,092 | | 19,965,691 | | 227,457 | 227,457 | 340,000 | 06/15/2023 | 2FE |
| 219023-AE-8 | INGREDION INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,899,516 | 4,750,000 | 4,741,593 | 4,746,832 | | 421 | | 421 | | 4,747,253 | | 152,263 | 152,263 | 63,333 | 11/01/2015 | 2FE |
| 45763P-AC-0 | INMARSAT FINANCE PLC | F | 05/20/2014 | Various | | 7,229,725 | 6,950,000 | 7,182,125 | 7,051,266 | | (14,862) | | (14,862) | | 7,036,404 | | 193,321 | 193,321 | 206,193 | 12/01/2017 | 3FE |
| 45827@-AB-0 | INTEGRACOLOR LTD SERIES A SR NTS | | 04/15/2014 | SCHEDULED REDEMPTION | | 34,691 | 34,691 | 34,691 | | | | | | | 34,691 | | | | 1,441 | 02/15/2019 | 6Z |
| 45827@-AC-8 | INTEGRACOLOR LTD SERIES B JR NTS | | 04/15/2014 | SCHEDULED REDEMPTION | | 2,340 | 2,340 | 2,340 | | | | | | | 2,340 | | | | 103 | 02/15/2019 | 6Z |
| 45822P-AA-3 | INTEGRYS ENERGY GROUP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,331,338 | 7,000,000 | 6,995,590 | 6,996,785 | | 102 | | 102 | | 6,996,887 | | 334,451 | 334,451 | 121,625 | 11/01/2020 | 2FE |
| 458140-AJ-9 | INTEL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,230,810 | 10,000,000 | 9,976,200 | 9,980,947 | | 539 | | 539 | | 9,981,487 | | 249,323 | 249,323 | 165,000 | 10/01/2021 | 1FE |
| 458140-AM-2 | INTEL CORP | | 05/27/2014 | GOLDMAN, SACHS & CO. | | 14,581,200 | 15,000,000 | 14,900,550 | 14,909,318 | | 3,713 | | 3,713 | | 14,913,030 | | (331,830) | (331,830) | 185,625 | 12/15/2022 | 1FE |
| 45824T-AE-5 | INTELSAT JACKSON HLDG | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,338,125 | 2,175,000 | 2,155,125 | 2,159,382 | | 537 | | 537 | | 2,159,919 | | 178,206 | 178,206 | 78,844 | 04/01/2019 | 4FE |
| 45824T-AN-5 | INTELSAT JACKSON HLDG | E | 06/09/2014 | EXCHANGE | | 3,354,655 | 3,400,000 | 3,351,500 | 3,353,052 | | 1,624 | | 1,624 | | 3,354,676 | | (21) | (21) | 189,078 | 08/01/2023 | 4FE |
| 461070-AH-7 | INTERSTATE POWER & LIGHT | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,154,680 | 6,000,000 | 5,981,640 | 5,994,337 | | 956 | | 956 | | 5,995,293 | | 159,387 | 159,387 | 58,300 | 06/15/2015 | 1FE |
| 461070-AJ-3 | INTERSTATE POWER & LIGHT | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,167,060 | 5,000,000 | 4,787,850 | 4,843,720 | | 5,106 | | 5,106 | | 4,848,826 | | 318,234 | 318,234 | 106,458 | 09/01/2020 | 1FE |
| 459902-AR-3 | INTL GAME TECHNOLOGY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,869,845 | 5,000,000 | 4,972,650 | 4,982,615 | | 656 | | 656 | | 4,983,271 | | 886,574 | 886,574 | 110,417 | 06/15/2019 | 2FE |
| 459902-AS-1 | INTL GAME TECHNOLOGY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,165,276 | 2,000,000 | 1,991,600 | 1,994,077 | | 193 | | 193 | | 1,994,270 | | 171,006 | 171,006 | 32,389 | 06/15/2020 | 2FE |
| 459745-GC-3 | INTL LEASE FINANCE CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,650,000 | 4,000,000 | 4,427,500 | 4,290,142 | | (13,776) | | (13,776) | | 4,276,366 | | 373,634 | 373,634 | 166,250 | 09/01/2018 | 2FE |
| 45974V-B4-9 | INTL LEASE FINANCE CORP | | 06/01/2014 | Various | | 9,539,000 | 9,500,000 | 8,337,312 | 9,366,490 | | 80,277 | | 80,277 | | 9,446,767 | | 92,233 | 92,233 | 211,875 | 06/01/2014 | 3FE |
| 46186G-AE-3 | INWOOD PRK 061AA2 CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,538,679 | 13,640,987 | 13,054,424 | 13,207,000 | | 19,293 | | 19,293 | | 13,226,294 | | 312,386 | 312,386 | 29,446 | 01/20/2021 | 1FE |
| 462613-AE-0 | IPALCO ENTERPRISES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 823,125 | 750,000 | 761,250 | 754,899 | | (504) | | (504) | | 754,395 | | 68,730 | 68,730 | 27,188 | 04/01/2016 | 3FE |
| 44985G-AD-3 | IPIC GMTN LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,475,000 | 7,500,000 | 7,480,725 | 7,483,919 | | 393 | | 393 | | 7,484,312 | | 990,688 | 990,688 | 240,625 | 03/01/2022 | 1FE |
| G4939@-AA-7 | IRISH FOOD PROCESSORS SER A SR UNSEC NTS | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,250,499 | 6,857,143 | 6,857,143 | 7,075,412 | | (36,417) | | (36,417) | | 7,038,995 | | 211,504 | 211,504 | 112,954 | 12/22/2015 | 2 |
| C4862#-AB-8 | ISLAND TIMBERLANDS FINANCE CORP SER 2 SR | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,311,422 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 311,422 | 311,422 | 359,333 | 08/30/2025 | 2 |
| 464592-AQ-7 | ISLE OF CAPRI CASINOS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,395,175 | 3,345,000 | 3,358,783 | 3,357,642 | | (523) | | (523) | | 3,357,119 | | 38,056 | 38,056 | 106,994 | 03/15/2021 | 4FE |
| 465685-AF-2 | ITC HOLDINGS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,589,477 | 7,000,000 | 8,038,030 | 7,779,255 | | (29,262) | | (29,262) | | 7,749,993 | | (160,516) | (160,516) | 273,778 | 01/15/2020 | 2FE |
| 94978#-CA-3 | J.M. HUBER LEV LEASE AMSOUTH ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,310,289 | 1,292,364 | 1,292,364 | 1,292,364 | | | | | | 1,292,364 | | 17,925 | 17,925 | 59,969 | 01/02/2020 | 3 |
| 466313-AE-3 | JABIL CIRCUIT INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,270,000 | 2,000,000 | 2,077,500 | 2,034,013 | | (3,111) | | (3,111) | | 2,030,902 | | 239,098 | 239,098 | 110,222 | 07/15/2016 | 2FE |
| B1617@-AA-1 | JACOBS ENGINEERING GROUP SER A MULTI-FUN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 43,319,443 | 43,312,500 | 43,312,500 | 43,312,500 | | | | | | 43,312,500 | | 6,943 | 6,943 | 133,967 | 07/28/2015 | 1 |
| 471109-AD-0 | JARDEN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,360,938 | 1,250,000 | 1,259,375 | 1,255,690 | | (308) | | (308) | | 1,255,382 | | 105,556 | 105,556 | 66,667 | 01/15/2020 | 4FE |
| 445658-CB-1 | JB HUNT TRANSPRT SVCS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,864,679 | 3,750,000 | 3,737,250 | 3,745,395 | | 657 | | 657 | | 3,746,052 | | 118,627 | 118,627 | 68,906 | 09/15/2015 | 2FE |
| 476556-CM-5 | JERSEY CENTRAL PWR & LT | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,675,928 | 8,000,000 | 7,957,120 | 7,989,283 | | 1,081 | | 1,081 | | 7,990,363 | | 685,565 | 685,565 | 187,500 | 05/01/2016 | 2FE |
| 476759-AA-3 | JERSEY STREET A CDO - CF - LOANS | E | 04/21/2014 | SCHEDULED REDEMPTION | | 2,161,536 | 2,161,536 | 1,777,863 | 2,055,188 | | 106,347 | | 106,347 | | 2,161,536 | | | | 5,348 | 10/20/2018 | 1FE |
| 47714M-AA-7 | JETBLUE AIRWAYS CORP ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,122,042 | 17,829,410 | 17,829,410 | 17,829,410 | | | | | | 17,829,410 | | 1,292,632 | 1,292,632 | 557,407 | 01/15/2019 | 2FE |
| 24422E-RE-1 | JOHN DEERE CAPITAL CORP | | 05/29/2014 | Various | | 16,085,200 | 15,000,000 | 15,638,950 | 15,502,494 | | (25,281) | | (25,281) | | 15,477,213 | | 607,987 | 607,987 | 488,042 | 07/12/2021 | 1FE |
| 24422E-RH-4 | JOHN DEERE CAPITAL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,033,592 | 4,000,000 | 3,981,960 | 3,985,486 | | 411 | | 411 | | 3,985,897 | | 47,695 | 47,695 | 58,100 | 10/15/2021 | 1FE |
| 478160-AQ-7 | JOHNSON & JOHNSON | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 17,114,985 | 15,000,000 | 17,463,450 | 16,444,263 | | (95,199) | | (95,199) | | 16,349,064 | | 765,921 | 765,921 | 522,625 | 08/15/2017 | 1FE |
| 478160-AW-4 | JOHNSON & JOHNSON | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,452,517 | 13,000,000 | 12,777,570 | 12,844,665 | | 5,254 | | 5,254 | | 12,849,919 | | 602,598 | 602,598 | 223,708 | 09/01/2020 | 1FE |
| 478366-AR-8 | JOHNSON CONTROLS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,403,120 | 5,000,000 | 5,397,450 | 5,149,486 | | (17,757) | | (17,757) | | 5,131,729 | | 271,391 | 271,391 | 195,556 | 01/15/2016 | 2FE |
| 478366-AX-5 | JOHNSON CONTROLS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,070,775 | 15,000,000 | 14,891,400 | 14,918,101 | | 2,449 | | 2,449 | | 14,920,550 | | 1,150,225 | 1,150,225 | 371,875 | 03/01/2021 | 2FE |
| 46628G-AF-6 | JPALT RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 333,710 | 531,031 | 404,901 | 412,159 | | (78,449) | | (78,449) | | 333,710 | | | | 7,077 | 05/25/2036 | 1FM |
| 46629@-AF-6 | JPMAC 2006-CW2 AF6 RMBS | | 05/01/2014 | SCHEDULED REDEMPTION | | 81,509 | 81,509 | 59,932 | 52,405 | | 29,104 | | 29,104 | | 81,509 | | | | 1,814 | 12/25/2050 | 1FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 46630L-AL-8 | JPMAC_07-CH1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | | 710,673 | 67,598 | | | | | | | | | | | 17,631 | 11/25/2036 | 1FM |
| 46630M-AG-7 | JPMAC_07-CH2 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 136,235 | 136,235 | 111,576 | 104,237 | | 31,999 | | 31,999 | | 136,235 | | | | 3,254 | 06/25/2042 | 1FM |
| 46625M-3P-2 | JPMCC 2004-C2, B CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 5,000,000 | 5,000,000 | 4,896,530 | 4,993,653 | | 6,347 | | 6,347 | | 5,000,000 | | | | 99,596 | 05/15/2041 | 1FM |
| 46625M-3Q-0 | JPMCC 2004-C2, C CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,752,754 | 3,752,754 | 3,664,039 | 3,746,881 | | 5,873 | | 5,873 | | 3,752,754 | | | | 103,943 | 05/15/2041 | 1FM |
| 46625Y-DD-2 | JPMCC 2004-CBX, A5 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,532,314 | 9,517,619 | 9,095,086 | 9,496,864 | | 9,060 | | 9,060 | | 9,505,924 | | 26,390 | 26,390 | 146,985 | 01/12/2037 | 1FM |
| 46630E-AG-5 | JPMCC 2006-CB17 AM CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,276,913 | 7,000,000 | 6,394,063 | 6,730,894 | | 18,384 | | 18,384 | | 6,749,278 | | 527,635 | 527,635 | 127,493 | 12/12/2043 | 1FM |
| 466247-EN-9 | JPMMT 2004-S1 1A4 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,624,551 | 3,509,227 | 3,379,550 | 3,483,854 | | 511 | | 511 | | 3,484,364 | | 140,187 | 140,187 | 51,884 | 09/25/2034 | 1FM |
| 466247-JB-0 | JPMMT 2004-S2 2A5 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,493,907 | 3,259,479 | 3,249,870 | 3,243,127 | | 21 | | 21 | | 3,243,148 | | 250,759 | 250,759 | 62,073 | 12/25/2042 | 1FM |
| 466247-J4-6 | JPMMT 2006-A2 2A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 258,001 | 274,425 | 216,742 | 194,727 | | 63,274 | | 63,274 | | 258,001 | | | | 3,456 | 04/25/2036 | 1FM |
| 48122C-AB-1 | JRMT 2004-A, A2 ABS | | 06/15/2014 | SCHEDULED REDEMPTION | | 191,996 | 191,996 | 168,118 | 106,435 | | 85,560 | | 85,560 | | 191,996 | | | | 3,785 | 04/15/2022 | 6FE |
| 485134-BN-9 | KANSAS CITY POWER & LT | | 05/30/2014 | JPMORGAN CHASE & CO. | | 9,967,000 | 10,000,000 | 9,990,600 | 9,991,247 | | 351 | | 351 | | 9,991,598 | | (24,598) | (24,598) | 226,625 | 03/15/2023 | 2FE |
| 485260-BH-5 | KANSAS GAS & ELECTRIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,111,781 | 2,902,982 | 2,902,982 | 2,902,982 | | | | | | 2,902,982 | | 208,800 | 208,800 | 82,876 | 03/29/2021 | 1FE |
| 485260-BL-6 | KANSAS GAS & ELECTRIC CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,420,566 | 7,000,000 | 6,987,330 | 6,992,075 | | 306 | | 306 | | 6,992,381 | | 1,428,185 | 1,428,185 | 138,094 | 06/15/2019 | 1FE |
| 48562R-AG-4 | KAR AUCTION SERVICES INC TL B2 | | 06/30/2014 | SCHEDULED REDEMPTION | | 2,391 | 2,391 | 2,385 | | | 7 | | 7 | | 2,391 | | | | | 03/11/2021 | 3FE |
| 487836-BB-3 | KELLOGG CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,432,804 | 6,000,000 | 5,984,160 | 5,993,993 | | 594 | | 594 | | 5,994,587 | | 438,217 | 438,217 | 89,742 | 05/30/2016 | 2FE |
| 487836-BC-1 | KELLOGG CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,247,800 | 10,500,000 | 10,760,705 | 10,691,207 | | (7,364) | | (7,364) | | 10,683,843 | | 563,956 | 563,956 | 164,617 | 11/15/2019 | 2FE |
| 491674-BE-6 | KENTUCKY UTILITIES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,124,700 | 5,000,000 | 4,981,100 | 4,986,385 | | 446 | | 446 | | 4,986,830 | | 137,870 | 137,870 | 67,708 | 11/01/2020 | 1FE |
| 49327M-2A-1 | KEY BANK NA | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,962,890 | 5,000,000 | 4,995,200 | 4,996,051 | | 234 | | 234 | | 4,996,285 | | (33,395) | (33,395) | 55,000 | 02/01/2018 | 1FE |
| 48244*-AA-3 | KEY CORPORATE CAPITAL INC ABS | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,308,538 | 2,978,668 | 2,978,668 | 2,978,668 | | | | | | 2,978,668 | | 329,870 | 329,870 | 123,489 | 01/15/2021 | 2 |
| 492914-AS-5 | KEY ENERGY SERVICES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,890,938 | 2,750,000 | 2,775,000 | 2,767,637 | | (723) | | (723) | | 2,766,913 | | 124,024 | 124,024 | 108,281 | 03/01/2021 | 4FE |
| 49307R-AC-1 | KEYC 2007-SL1, A2 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,171,008 | 4,188,150 | 4,210,934 | 4,194,679 | | (1,028) | | (1,028) | | 4,193,652 | | (22,643) | (22,643) | 81,446 | 12/15/2040 | 1FM |
| 49307R-AD-9 | KEYC_07-SL1 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,983,488 | 5,344,000 | 5,373,374 | 5,789,684 | | (27,529) | | (27,529) | | 5,762,155 | | (778,666) | (778,666) | 100,664 | 12/15/2040 | 1FM |
| 49307R-AE-7 | KEYC_07-SL1 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,408,247 | 5,640,000 | 3,040,991 | 3,569,209 | | 57,431 | | 57,431 | | 3,537,081 | | 871,166 | 871,166 | 109,567 | 12/15/2040 | 1FM |
| C4931*-AJ-2 | KEYERA 2010 TRANSACTION 2020 US$ | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,726,723 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 726,723 | 726,723 | 231,871 | 09/08/2020 | 2 |
| 494550-AS-5 | KINDER MORGAN ENER PART | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,409,485 | 15,000,000 | 14,615,250 | 14,954,347 | | 12,883 | | 12,883 | | 14,967,229 | | 442,256 | 442,256 | 290,417 | 11/15/2014 | 2FE |
| 494550-AU-0 | KINDER MORGAN ENER PART | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,573,530 | 5,000,000 | 5,361,700 | 5,177,534 | | (13,488) | | (13,488) | | 5,164,047 | | 409,483 | 409,483 | 200,000 | 02/01/2017 | 2FE |
| 494550-BA-3 | KINDER MORGAN ENER PART | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,170,592 | 4,000,000 | 3,997,680 | 3,999,488 | | 112 | | 112 | | 3,999,599 | | 170,993 | 170,993 | 141,250 | 02/15/2015 | 2FE |
| 494550-BB-1 | KINDER MORGAN ENER PART | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,872,000 | 5,000,000 | 4,983,450 | 4,989,139 | | 361 | | 361 | | 4,989,501 | | 882,499 | 882,499 | 215,014 | 02/15/2020 | 2FE |
| 494550-BL-9 | KINDER MORGAN ENER PART | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,962,956 | 7,000,000 | 6,986,980 | 6,988,854 | | 271 | | 271 | | 6,989,125 | | (26,169) | (26,169) | 161,292 | 09/01/2022 | 2FE |
| G5264#-AA-7 | KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,400,771 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 400,771 | 400,771 | 260,867 | 03/29/2015 | 2 |
| 500630-BT-4 | KOREA DEVELOPMENT BANK | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,191,883 | 3,000,000 | 2,985,360 | 2,992,438 | | 667 | | 667 | | 2,993,105 | | 198,778 | 198,778 | 67,333 | 09/09/2016 | 1FE |
| 48268@-AK-0 | KPMG LLP 4.23% SERIES 2011-B SENIOR NOTE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,964,116 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | 964,116 | 964,116 | 445,795 | 06/10/2018 | 1 |
| 50076Q-AZ-9 | KRAFT FOODS GROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,024,112 | 4,000,000 | 3,965,979 | 3,968,850 | | 797 | | 797 | | 3,969,647 | | 54,465 | 54,465 | 44,722 | 06/06/2022 | 2FE |
| 501044-CX-7 | KROGER CO | | 05/30/2014 | CITIGROUP GLOBAL MARKETS | | 5,118,150 | 5,000,000 | 4,985,550 | 4,985,585 | | 779 | | 779 | | 4,986,364 | | 131,786 | 131,786 | 73,792 | 01/15/2021 | 2FE |
| 501044-CH-2 | KROGER CO. | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,655,725 | 3,995,000 | 4,045,936 | 4,027,520 | | (1,135) | | (1,135) | | 4,026,385 | | 629,340 | 629,340 | 174,715 | 01/15/2020 | 2FE |
| 501044-CQ-2 | KROGER CO/THE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,978,568 | 2,000,000 | 1,987,100 | 1,989,003 | | 287 | | 287 | | 1,989,290 | | (10,722) | (10,722) | 31,356 | 04/15/2022 | 2FE |
| 50540R-AJ-1 | LAB CORP OF AMER HLDGS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,512,574 | 6,100,000 | 6,459,541 | 6,378,195 | | (8,891) | | (8,891) | | 6,369,304 | | 143,270 | 143,270 | 106,581 | 11/15/2020 | 2FE |
| 50540R-AL-6 | LAB CORP OF AMER HLDGS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 993,255 | 1,000,000 | 998,840 | 998,973 | | 25 | | 25 | | 998,998 | | (5,743) | (5,743) | 22,708 | 08/23/2022 | 2FE |
| 513075-AY-7 | LAMAR MEDIA CORP | | 04/21/2014 | CALLED @ 103.93800000 | | 1,100,000 | 1,100,000 | 1,100,000 | 1,100,000 | | | | | | 1,100,000 | | | | 88,074 | 04/15/2018 | 4FE |
| 51507U-AD-6 | LANDMARK VII A3L CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,681,500 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | (318,500) | (318,500) | 60,149 | 07/15/2018 | 1FE |
| 51488Y-AB-5 | LB BADEN-WUERTTEMBERG NY | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 31,818,030 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | 1,818,030 | 1,818,030 | 382,958 | 12/30/2015 | 1FE |
| 52108H-YK-4 | LBUBS 2004-C1, A4 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,238,465 | 3,122,453 | 2,967,361 | 3,161,766 | | (7,507) | | (7,507) | | 3,154,258 | | 84,207 | 84,207 | 33,426 | 01/15/2031 | 1FM |
| 52108H-E4-2 | LBUBS 2004-C4, A4 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,402,173 | 1,401,210 | 1,442,821 | 1,402,708 | | (895) | | (895) | | 1,401,813 | | 360 | 360 | 21,139 | 06/15/2029 | 1FM |
| 52108H-E6-7 | LBUBS 2004-C4, C CMBS | | 05/11/2014 | SCHEDULED REDEMPTION | | 3,000,000 | 3,000,000 | 2,963,614 | 3,029,190 | | (29,190) | | (29,190) | | 3,000,000 | | | | 76,035 | 06/15/2036 | 1FM |
| 52108H-E7-5 | LBUBS 2004-C4, D CMBS | | 05/11/2014 | SCHEDULED REDEMPTION | | 3,355,000 | 3,355,000 | 3,306,781 | 3,387,734 | | (32,734) | | (32,734) | | 3,355,000 | | | | 85,033 | 06/15/2036 | 1FM |
| 52108H-S3-9 | LBUBS 2004-C7, X-OL CMBS | | 06/11/2014 | SCHEDULED REDEMPTION | | | | 155,828 | 49,554 | | (49,554) | | (49,554) | | | | | | 12,278 | 10/15/2036 | 1FE |
| 52108H-4W-1 | LBUBS 2005-C3, AJ CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,362,530 | 10,000,000 | 9,726,172 | 10,299,012 | | (42,755) | | (42,755) | | 10,256,257 | | 106,273 | 106,273 | 147,981 | 07/15/2040 | 1FM |
| 50180J-AD-7 | LBUBS 2007-C2, A3 CMBS | | 06/11/2014 | SCHEDULED REDEMPTION | | 40,232 | 40,232 | 38,774 | 41,379 | | (1,147) | | (1,147) | | 40,232 | | | | 1,050 | 02/15/2040 | 1FM |
| 52108H-E5-9 | LBUBS_04-C4 CMBS | | 05/11/2014 | Various | | 4,128,495 | 4,116,000 | 4,075,340 | 4,160,239 | | (44,652) | | (44,652) | | 4,115,587 | | 12,908 | 12,908 | 89,256 | 06/15/2036 | 1FM |
| 521615-AA-2 | LEA POWER PARTNERS 2033 | | 06/15/2014 | Various | | 11,349,670 | 10,858,005 | 10,854,374 | 10,854,849 | | 3,156 | | 3,156 | | 10,858,005 | | 491,665 | 491,665 | 211,245 | 06/15/2033 | 3FE |
| 521865-AT-2 | LEAR CORP | | 05/30/2014 | Various | | 12,765,221 | 13,150,000 | 12,753,500 | 12,762,204 | | 13,999 | | 13,999 | | 12,776,203 | | (10,982) | (10,982) | 541,098 | 01/15/2023 | 3FE |
| 12495*-AA-5 | LEE MEM HEALTH SYS FL ABS | | 06/10/2014 | SCHEDULED REDEMPTION | | 25,412 | 25,412 | 31,064 | 30,015 | | (4,603) | | (4,603) | | 25,412 | | | | 368 | 01/10/2034 | 1 |
| 22538#-AA-9 | LEHIGH VALLEY HOSPITAL PA ABS | | 06/05/2014 | SCHEDULED REDEMPTION | | 49,972 | 49,972 | 49,972 | 49,972 | | | | | | 49,972 | | | | 1,324 | 02/05/2027 | 1 |
| 526057-BJ-2 | LENNAR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 556,500 | 525,000 | 525,000 | 525,000 | | | | | | 525,000 | | 31,500 | 31,500 | 11,499 | 12/15/2017 | 3FE |
| 52736R-BB-7 | LEVI STRAUSS & CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 59,744 | 55,000 | 56,650 | 56,103 | | (54) | | (54) | | 56,048 | | 3,695 | 3,695 | 1,584 | 05/15/2020 | 3FE |
| 50188F-AD-7 | LG&E & KU ENERGY LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,110,536 | 4,000,000 | 3,795,240 | 3,843,572 | | 4,906 | | 4,906 | | 3,848,478 | | 262,058 | 262,058 | 56,667 | 11/15/2020 | 2FE |
| 53117C-AH-5 | LIBERTY PROPERTY LP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,067,692 | 4,000,000 | 4,073,720 | 4,005,950 | | (2,372) | | (2,372) | | 4,003,578 | | 64,114 | 64,114 | 141,878 | 08/15/2014 | 2FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 501889-AA-7 | LKQ CORP | | 04/30/2014 | EXCHANGE | | 1,659,213 | 1,750,000 | 1,653,750 | 1,656,669 | | 2,544 | | 2,544 | | 1,659,213 | | | | 38,099 | 05/15/2023 | 3FE |
| 52520M-FB-4 | LMT 2006-1 1A5 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 496,191 | 644,634 | 530,162 | 519,350 | | (23,159) | | (23,159) | | 496,191 | | | | 16,679 | 02/25/2036 | 2FM |
| 539830-AR-0 | LOCKHEED MARTIN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,638,581 | 2,170,000 | 2,529,244 | 2,511,307 | | (2,056) | | (2,056) | | 2,509,252 | | 129,329 | 129,329 | 77,849 | 09/01/2036 | 1FE |
| 539830-AT-6 | LOCKHEED MARTIN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,314,188 | 4,000,000 | 3,963,720 | 3,976,817 | | 872 | | 872 | | 3,977,689 | | 336,500 | 336,500 | 64,222 | 11/15/2019 | 1FE |
| 539830-AW-9 | LOCKHEED MARTIN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,859,554 | 12,018,000 | 11,426,130 | 11,453,781 | | 2,161 | | 2,161 | | 11,455,941 | | 2,403,613 | 2,403,613 | 229,143 | 06/01/2040 | 1FE |
| 54323M-AK-4 | LONGVIEW POWER, LLC - 2017 TERM LOAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,513,277 | 4,108,877 | 3,900,160 | | 2,342,060 | | | 2,342,060 | | 2,342,060 | | 171,217 | 171,217 | | 10/31/2017 | 6* |
| 54323M-AN-8 | LONGVIEW POWER, LLC SYNTHETIC LC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 185,500 | 350,000 | 350,000 | | 199,500 | (136,167) | | 63,333 | | 63,333 | | 122,167 | 122,167 | 44 | 05/30/2014 | 6* |
| 548661-AK-3 | LOWE'S COMPANIES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,047,643 | 2,500,000 | 2,596,950 | 2,575,168 | | (752) | | (752) | | 2,574,416 | | 473,227 | 473,227 | 88,472 | 03/15/2029 | 1FE |
| 548661-CL-9 | LOWE'S COMPANIES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,161,657 | 1,000,000 | 994,490 | 994,908 | | 27 | | 27 | | 994,935 | | 166,722 | 166,722 | 26,744 | 10/15/2036 | 1FE |
| 548661-CS-4 | LOWE'S COMPANIES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,406,170 | 15,000,000 | 14,992,500 | 14,996,715 | | 351 | | 351 | | 14,997,065 | | 409,105 | 409,105 | 146,979 | 04/15/2016 | 1FE |
| 52523K-AL-8 | LXS 2006-17, WF62 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 549,697 | 699,662 | 559,499 | 598,486 | | (48,788) | | (48,788) | | 549,697 | | | | 19,525 | 11/25/2036 | 2FM |
| 52524M-AX-7 | LXS_07-9 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 112,704 | 176,474 | 143,403 | 141,783 | | (29,079) | | (29,079) | | 112,704 | | | | 4,828 | 04/25/2037 | 3FM |
| 577778-CE-1 | MACYS RETAIL HLDGS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,214,155 | 1,000,000 | 1,022,500 | 1,021,058 | | (125) | | (125) | | 1,020,932 | | 193,223 | 193,223 | 47,644 | 07/15/2034 | 2FE |
| 55288*-AA-5 | MADISON GAS & ELECTRIC / MGE POWER WEST | | 06/25/2014 | SCHEDULED REDEMPTION | | 174,236 | 174,236 | 174,817 | 174,623 | | (386) | | (386) | | 174,236 | | | | 4,675 | 09/25/2033 | 1 |
| 55288*-AB-3 | MADISON GAS & ELECTRIC / MGE POWER WEST | | 06/25/2014 | SCHEDULED REDEMPTION | | 147,179 | 147,179 | 147,179 | 147,179 | | | | | | 147,179 | | | | 3,608 | 10/25/2033 | 1 |
| 559080-AA-4 | MAGELLAN MIDSTREAM PRTNS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,094,780 | 10,000,000 | 10,625,900 | 10,035,747 | | (21,448) | | (21,448) | | 10,014,299 | | 80,481 | 80,481 | 215,000 | 06/01/2014 | 2FE |
| 559080-AB-2 | MAGELLAN MIDSTREAM PRTNS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,072,590 | 10,000,000 | 9,929,600 | 9,978,570 | | 1,779 | | 1,779 | | 9,980,349 | | 1,092,241 | 1,092,241 | 260,528 | 10/15/2016 | 2FE |
| 576434-QD-9 | MALT 2004-4 7A1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,848,620 | 5,633,944 | 5,853,140 | 5,822,618 | | (571) | | (571) | | 5,822,047 | | 26,573 | 26,573 | 112,056 | 08/25/2035 | 3FM |
| 563571-AH-1 | MANITOWOC COMPANY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,023,188 | 4,475,000 | 4,626,125 | 4,581,338 | | (4,610) | | (4,610) | | 4,576,729 | | 446,459 | 446,459 | 158,490 | 11/01/2020 | 4FE |
| 564759-PS-1 | MANUF & TRADERS TRUST CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,794,746 | 5,644,000 | 5,644,000 | 5,644,000 | | | | | | 5,644,000 | | 150,746 | 150,746 | 81,431 | 12/28/2020 | 1FE |
| 564759-QB-7 | MANUF & TRADERS TRUST CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,776,600 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 776,600 | 776,600 | 375,267 | 12/01/2021 | 1FE |
| 565849-AK-2 | MARATHON OIL CORP | | 05/27/2014 | JPMORGAN CHASE & CO. | | 24,062,250 | 25,000,000 | 24,939,250 | 24,945,521 | | 2,261 | | 2,261 | | 24,947,782 | | (885,532) | (885,532) | 406,389 | 11/01/2022 | 2FE |
| 56585A-AD-4 | MARATHON PETROLEUM CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,559,235 | 5,000,000 | 4,997,350 | 4,997,983 | | 59 | | 59 | | 4,998,042 | | 561,193 | 561,193 | 149,479 | 03/01/2021 | 2FE |
| 570535-AM-6 | MARKEL CORPORATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,292,415 | 7,500,000 | 7,487,925 | 7,488,748 | | 256 | | 256 | | 7,489,004 | | (196,589) | (196,589) | 136,693 | 03/30/2023 | 2FE |
| 570506-AP-0 | MARKWEST ENERGY PART/FIN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,060,720 | 2,834,000 | 2,866,500 | 2,860,699 | | (954) | | (954) | | 2,859,745 | | 200,975 | 200,975 | 52,153 | 06/15/2022 | 3FE |
| 570506-AR-6 | MARKWEST ENERGY PART/FIN | | 06/23/2014 | Various | | 2,040,000 | 2,000,000 | 1,996,250 | 500,000 | | 6 | | 6 | | 1,996,256 | | 43,744 | 43,744 | 51,500 | 07/15/2023 | 3FE |
| 576433-UF-1 | MARM 2004-13 3A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 490,015 | 490,015 | 473,860 | 474,898 | | 15,117 | | 15,117 | | 490,015 | | | | 6,209 | 05/21/2053 | 1FM |
| 576436-AS-8 | MARP 2005-1 1A2 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 117,611 | 117,611 | 122,045 | 123,444 | | (5,833) | | (5,833) | | 117,611 | | | | 3,708 | 02/25/2044 | 4FM |
| 576430-BM-6 | MARP 2006-1 1A2 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,976,279 | 9,191,799 | 9,558,753 | 9,495,745 | | (156) | | (156) | | 9,495,589 | | (519,310) | (519,310) | 213,692 | 09/25/2051 | 3FM |
| 571903-AJ-2 | MARRIOTT INTERNATIONAL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,274,125 | 15,000,000 | 14,895,800 | 14,920,832 | | 3,542 | | 3,542 | | 14,924,374 | | 349,751 | 349,751 | 262,500 | 03/01/2019 | 2FE |
| 57169*-AQ-0 | MARS, INC. SER G SR NTS DUE 2019 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 29,669,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | (331,000) | (331,000) | 385,333 | 10/11/2019 | 1 |
| 55259P-AD-8 | MARSHALL & ILSLEY BANK | I | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,088,664 | 1,000,000 | 996,460 | 998,903 | | 84 | | 84 | | 998,987 | | 89,677 | 89,677 | 35,278 | 01/17/2017 | 1FE |
| 573334-AB-5 | MARTIN MIDSTREAM PARTNER | | 04/01/2014 | Various | | 5,762,913 | 5,688,000 | 5,898,640 | 5,800,040 | | (11,411) | | (11,411) | | 5,788,629 | | (25,716) | (25,716) | 429,925 | 04/01/2018 | 4FE |
| 574599-BG-0 | MASCO CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,620,000 | 4,000,000 | 4,015,000 | 4,012,265 | | (439) | | (439) | | 4,011,825 | | 608,175 | 608,175 | 155,167 | 03/15/2020 | 3FE |
| 574754-AL-1 | MASHANTUCKET (WESTERN) PEQUOT TRCOIBE | | 05/01/2014 | DISTRIBUTION | | 44,542 | | 44,542 | | | | | | | 44,542 | | | | | 07/01/2026 | 5 |
| 57629W-BK-5 | MASSMUTUAL GLOBAL FUNDIN ABS | | 04/21/2014 | MATURED | | 7,000,000 | 7,000,000 | 6,977,740 | 6,998,211 | | 1,789 | | 1,789 | | 7,000,000 | | | | 100,625 | 04/21/2014 | 1FE |
| 57629W-BR-0 | MASSMUTUAL GLOBAL FUNDIN ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,320,520 | 10,000,000 | 9,925,500 | 9,933,506 | | 1,687 | | 1,687 | | 9,935,193 | | (614,673) | (614,673) | 113,889 | 10/17/2022 | 1FE |
| 55265K-TK-5 | MASTR 2003-3 2A3 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 336,623 | 336,623 | 330,298 | 334,356 | | 2,267 | | 2,267 | | 336,623 | | | | 7,808 | 04/25/2018 | 1FM |
| 55265K-YV-5 | MASTR 2003-6 6A7 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 404,969 | 404,969 | 386,979 | 398,516 | | 6,453 | | 6,453 | | 404,969 | | | | 10,023 | 07/25/2033 | 1FM |
| 57643M-EE-0 | MASTR 2004-8 1A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 188,211 | 188,211 | 185,932 | 187,238 | | 974 | | 974 | | 188,211 | | | | 4,331 | 08/25/2019 | 1FM |
| 577081-AY-8 | MATTEL INC | | 06/02/2014 | CITIGROUP GLOBAL MARKETS | | 3,900,160 | 4,000,000 | 3,992,480 | 3,993,008 | | 282 | | 282 | | 3,993,291 | | (93,131) | (93,131) | 91,000 | 03/15/2023 | 2FE |
| 58013M-EQ-3 | MCDONALD'S CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,812,920 | 15,000,000 | 14,856,750 | 14,887,526 | | 4,935 | | 4,935 | | 14,892,461 | | (79,541) | (79,541) | 95,313 | 05/29/2019 | 1FE |
| 581557-AZ-8 | MCKESSON CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,315,200 | 10,000,000 | 9,988,600 | 9,989,680 | | 256 | | 256 | | 9,989,936 | | (674,736) | (674,736) | 79,500 | 12/15/2022 | 1FE |
| 58155Q-AG-8 | MCKESSON CORP | | 05/28/2014 | JPMORGAN CHASE & CO. | | 9,680,500 | 10,000,000 | 9,987,800 | 9,988,667 | | 455 | | 455 | | 9,989,122 | | (308,622) | (308,622) | 203,458 | 03/15/2023 | 2FE |
| 58404J-AK-4 | MEDASSETS INC TERM B LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 1,250 | 1,250 | 1,244 | 1,243 | | 7 | | 7 | | 1,250 | | | | 13 | 12/13/2019 | 3FE |
| 96928*-BA-4 | MEDISTAR SUGAR LAND MED CNTR ABS | | 06/15/2014 | SCHEDULED REDEMPTION | | 170,545 | 170,545 | 171,078 | 171,047 | | (502) | | (502) | | 170,545 | | | | 2,188 | 04/15/2028 | 1 |
| 585055-AR-7 | MEDTRONIC INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,174,412 | 7,000,000 | 6,999,370 | 6,999,839 | | 33 | | 33 | | 6,999,872 | | 174,540 | 174,540 | 114,333 | 03/15/2015 | 1FE |
| 585055-AX-4 | MEDTRONIC INC | | 05/29/2014 | Various | | 15,211,380 | 15,000,000 | 14,954,100 | 14,961,280 | | 1,518 | | 1,518 | | 14,962,798 | | 248,582 | 248,582 | 309,028 | 03/15/2022 | 1FE |
| 585055-AZ-9 | MEDTRONIC INC | | 05/28/2014 | Various | | 14,322,320 | 15,000,000 | 14,964,750 | 14,967,112 | | 959 | | 959 | | 14,968,071 | | (645,751) | (645,751) | 229,549 | 04/01/2023 | 1FE |
| 589331-AT-4 | MERCK & CO INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 37,407,760 | 40,000,000 | 39,986,000 | 39,987,636 | | 320 | | 320 | | 39,987,956 | | (2,580,196) | (2,580,196) | 522,667 | 09/15/2022 | 1FE |
| 58933Y-AB-1 | MERCK & CO INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,295,800 | 10,000,000 | 9,975,900 | 9,990,022 | | 1,201 | | 1,201 | | 9,991,223 | | 304,577 | 304,577 | 160,000 | 01/15/2016 | 1FE |
| 58933Y-AC-9 | MERCK & CO INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,249,763 | 8,415,000 | 8,421,900 | 8,420,386 | | (323) | | (323) | | 8,420,063 | | (170,300) | (170,300) | 61,967 | 01/31/2018 | 1FE |
| 59022C-CS-0 | MERRILL LYNCH & CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,224,490 | 2,000,000 | 1,993,640 | 1,997,460 | | 174 | | 174 | | 1,997,634 | | 226,856 | 226,856 | 47,183 | 05/02/2017 | 2FE |
| 59217E-BW-3 | MET LIFE GLOB FUNDING I | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,072,944 | 8,000,000 | 8,476,192 | 8,050,412 | | (28,535) | | (28,535) | | 8,021,877 | | 51,067 | 51,067 | 126,417 | 06/10/2014 | 1FE |
| 59217G-AX-7 | MET LIFE GLOB FUNDING I | | 05/29/2014 | Various | | 14,686,782 | 15,000,000 | 14,992,350 | 14,993,000 | | 241 | | 241 | | 14,993,240 | | (306,458) | (306,458) | 372,750 | 01/10/2023 | 1FE |
| 59317A-AA-9 | MEZZ 2006-C4 A CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,742,804 | 21,253,708 | 4,136,439 | 1,735,027 | | (185,485) | | (185,485) | | 1,549,542 | | 193,262 | 193,262 | 342,964 | 07/15/2045 | 6FE |
| 593171-BK-6 | MEZZ 05-C3 CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | | | 4,368 | 741 | | (741) | | (741) | | | | | | 343 | 05/15/2044 | 5* |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 593171-BJ-9 | MEZZCAP 2005-C3, A CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,654,210 | 26,215,689 | 6,042,658 | 1,953,069 | 327,885 | (268,613) | | 59,271 | | 2,012,340 | | (358,130) | (358,130) | 424,354 | 05/15/2044 | 6FE |
| 55301H-AM-4 | MGM RESORTS INTERNATIONAL TERM A LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 4,958 | 4,954 | | 46 | | 46 | | 5,000 | | | | | 12/20/2017 | 3FE |
| 55301H-AN-2 | MGM RESORTS INTERNATIONAL TERM B LOAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,461,813 | 2,468,750 | 2,458,333 | 2,457,931 | | 406 | | 406 | | 2,458,337 | | 3,476 | 3,476 | 7,699 | 12/20/2019 | 3FE |
| 61913P-AG-7 | MHL 2004-2 A1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,197,848 | 5,313,942 | 5,325,566 | 5,316,280 | | (35) | | (35) | | 5,316,244 | | (118,396) | (118,396) | 12,672 | 12/25/2034 | 1FM |
| 61913P-AQ-5 | MHL 2005-1 1A2 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 42,120 | 42,120 | 42,120 | 42,120 | | | | | | 42,120 | | | | 108 | 02/25/2035 | 2FM |
| 61913P-AS-1 | MHL 2005-1 1M1 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 105,299 | 105,299 | 105,299 | 105,299 | | | | | | 105,299 | | | | 314 | 02/25/2035 | 3FM |
| 61915R-AK-2 | MHL 2005-3 A1 RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 377,745 | 377,745 | 369,775 | 370,471 | | 7,275 | | 7,275 | | 377,745 | | | | 813 | 08/25/2035 | 1FM |
| 594088-AJ-5 | MICHAELS STORES INC TERM LOAN B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,986,251 | 1,985,000 | 1,985,000 | 1,985,000 | | | | | | 1,985,000 | | 1,251 | 1,251 | 11,625 | 01/28/2020 | 3FE |
| 594918-AH-7 | MICROSOFT CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,742,725 | 25,000,000 | 24,784,000 | 24,847,216 | | 5,092 | | 5,092 | | 24,852,308 | | 890,417 | 890,417 | 375,000 | 10/01/2020 | 1FE |
| 594918-AQ-7 | MICROSOFT CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,628,585 | 5,000,000 | 4,971,350 | 4,974,330 | | 658 | | 658 | | 4,974,988 | | (346,403) | (346,403) | 40,139 | 11/15/2022 | 1FE |
| 59565T-AD-1 | MIDCONTINENT COMMUNICATIONS NEW TBL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 716,066 | 715,844 | 715,844 | 715,844 | | | | | | 715,844 | | 222 | 222 | 2,018 | 07/30/2020 | 4FE |
| 59565A-AA-8 | MIDCONTINENT EXPRESS PIP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,107,304 | 8,000,000 | 8,096,588 | 8,015,795 | | (5,527) | | (5,527) | | 8,010,268 | | 97,036 | 97,036 | 237,378 | 09/15/2014 | 2FE |
| 60040#-AA-0 | MILLENNIUM PIPELINE, LLC (2010) 5.33% SE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,888,819 | 5,695,710 | 5,695,710 | 5,695,710 | | | | | | 5,695,710 | | 193,108 | 193,108 | 76,739 | 06/30/2027 | 2FE |
| 605417-BX-1 | MISSISSIPPI POWER CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,298,730 | 10,000,000 | 9,983,200 | 9,990,366 | | 836 | | 836 | | 9,991,203 | | 307,527 | 307,527 | 108,361 | 10/15/2016 | 1FE |
| 60687V-AH-8 | MLCFC 2006-3, AJ CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 28,839,037 | 28,971,000 | 27,309,735 | 28,173,625 | | 46,885 | | 46,885 | | 28,220,510 | | 618,527 | 618,527 | 397,265 | 07/12/2046 | 1FM |
| 55313K-AG-6 | MLCFC 2007-7 AM CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,961,683 | 17,252,000 | 16,698,049 | 16,956,761 | | 6,297 | | 6,297 | | 16,963,058 | | (1,375) | (1,375) | 330,355 | 06/12/2050 | 4FM |
| 59020U-SJ-5 | MLMI 2005-A2 A2 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 246,887 | 246,887 | 241,110 | 241,855 | | 5,032 | | 5,032 | | 246,887 | | | | 851,939 | 02/25/2035 | 1FM |
| 59020U-H3-2 | MLMI 2005-A7 2A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 197,925 | 197,925 | 165,581 | 156,736 | | 41,189 | | 41,189 | | 197,925 | | | | 4,709 | 09/25/2035 | 1FM |
| 59023B-AC-8 | MLMT 2006-C1 A3 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,558,823 | 3,549,923 | 3,660,858 | 3,578,749 | | (2,412) | | (2,412) | | 3,576,336 | | (17,513) | (17,513) | 67,113 | 05/12/2039 | 1FM |
| 608190-AH-7 | MOHAWK INDUSTRIES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,160,000 | 2,000,000 | 2,070,000 | 2,029,509 | | (3,464) | | (3,464) | | 2,026,045 | | 133,955 | 133,955 | 87,111 | 01/15/2016 | 2FE |
| 60935Q-AF-3 | MONEYGRAM INTERNATIONAL INC TERM LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,523 | 7,523 | | (23) | | (23) | | 7,500 | | | | 179 | 03/27/2020 | 4FE |
| 61166W-AH-4 | MONSANTO CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,640,535 | 5,000,000 | 4,994,200 | 4,994,974 | | 134 | | 134 | | 4,995,108 | | (354,573) | (354,573) | 78,222 | 07/15/2022 | 1FE |
| 61166W-AP-6 | MONSANTO CO | | 06/27/2014 | Various | | 9,970,288 | 10,000,000 | 9,920,700 | | | 2 | | 2 | | 9,920,702 | | 49,586 | 49,586 | 611 | 07/15/2044 | 1 |
| 61166W-AU-5 | MONSANTO COMPANY | | 06/26/2014 | JEFFERIES & COMPANY, INC. | | 1,671,584 | 1,667,000 | 1,666,000 | | | | | | | 1,666,000 | | 5,584 | 5,584 | | 07/15/2024 | 1FE |
| 61746B-DJ-2 | MORGAN STANLEY | | 04/23/2014 | Various | | 9,956,205 | 10,000,000 | 9,963,700 | 9,966,286 | | 892 | | 892 | | 9,967,178 | | (10,973) | (10,973) | 239,063 | 02/25/2023 | 1FE |
| 617734-AC-2 | MORONGO BAND OF MISSION INDIANS 6.9% 03/ | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,802,396 | 5,860,000 | 5,860,000 | 5,860,000 | | | | | | 5,860,000 | | (57,604) | (57,604) | 235,865 | 03/01/2018 | 2 |
| 61945C-AA-1 | MOSAIC CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,044,577 | 9,000,000 | 8,917,920 | 8,933,181 | | 1,827 | | 1,827 | | 8,935,009 | | 109,568 | 109,568 | 127,500 | 11/15/2021 | 2FE |
| 96122#-AA-5 | MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,733,930 | 5,223,660 | 4,996,593 | 5,094,436 | | 2,904 | | 2,904 | | 5,097,341 | | 636,590 | 636,590 | 89,816 | 01/05/2025 | 1 |
| 04853#-AA-4 | MOTOROLA / ATLANTIC FIN GROUP ABS | | 06/01/2014 | SCHEDULED REDEMPTION | | 153,978 | 153,978 | 138,636 | 152,374 | | 1,603 | | 1,603 | | 153,978 | | | | 4,575 | 10/01/2014 | 2 |
| 62425*-AA-5 | MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC | | 06/15/2014 | Various | | 4,934,606 | 4,810,599 | 4,810,599 | 4,810,599 | | | | | | 4,810,599 | | 124,007 | 124,007 | 93,883 | 03/25/2030 | 2FE |
| 62443P-AA-7 | MOUNTAIN VIEW II CDO - CF - LOANS | E | 04/14/2014 | SCHEDULED REDEMPTION | | 243,897 | 243,897 | 243,897 | 243,897 | | | | | | 243,897 | | | | 604 | 01/12/2021 | 1FE |
| 62431R-AC-3 | MOUNTAIN VIEW III CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,875,000 | 12,500,000 | 12,480,628 | 12,492,432 | | 462 | | 462 | | 12,492,893 | | (617,893) | (617,893) | 40,111 | 04/16/2021 | 1FE |
| 553498-A@-5 | MSA SAFETY INCORPORATED | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,424,116 | 15,111,111 | 16,311,081 | | | (17,776) | | (17,776) | | 16,293,306 | | 130,810 | 130,810 | 229,357 | 12/20/2021 | 2Z |
| 61745M-T4-5 | MSC 2004-HQ4, A7 CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,754,530 | 1,754,530 | 1,735,818 | 1,753,797 | | 733 | | 733 | | 1,754,530 | | | | 37,996 | 04/14/2040 | 1FM |
| 61745M-ZA-4 | MSC 2004-IQ7, A4 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,017,117 | 3,018,342 | 3,172,808 | 3,023,068 | | (3,620) | | (3,620) | | 3,018,870 | | (1,753) | (1,753) | 36,224 | 06/15/2038 | 1FM |
| 61745M-L4-3 | MSC 2004-T15, A4 CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 16,816,350 | 16,816,350 | 17,194,638 | 16,881,506 | | (65,157) | | (65,157) | | 16,816,350 | | | | 390,565 | 06/13/2041 | 1FM |
| 61745M-W4-1 | MSC 2005-T17, A5 CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 636,625 | 636,625 | 623,136 | 635,577 | | 1,048 | | 1,048 | | 636,625 | | | | 14,959 | 12/13/2041 | 1FM |
| 61745M-5H-2 | MSC 2005-T19, A4B CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,288,792 | 6,000,000 | 6,032,808 | 6,006,588 | | (954) | | (954) | | 6,005,633 | | 283,159 | 283,159 | 98,900 | 06/12/2047 | 1FM |
| 617451-FU-8 | MSC 2006-HQ8, X CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 508,422 | | 3,338,972 | 744,662 | | (98,272) | | (98,272) | | 646,391 | | (137,969) | (137,969) | 136,843 | 03/12/2044 | 1AM |
| 61746W-ZC-7 | MSDWC 2003-TOP9, C CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 230,625 | 230,625 | 227,395 | 230,625 | | | | | | 230,625 | | | | 5,438 | 11/13/2036 | 1FM |
| 61748H-AN-1 | MSM 2004-5AR 1A2 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 18,999 | 18,999 | 18,936 | 18,952 | | 47 | | 47 | | 18,999 | | | | 62 | 07/25/2034 | 1FM |
| 61748H-HC-8 | MSMT 2004-11AR I-A2B RMBS | | 06/25/2014 | SCHEDULED REDEMPTION | | 68,436 | 68,436 | 68,436 | 68,453 | | (17) | | (17) | | 68,436 | | | | 173 | 07/25/2053 | 2FM |
| 61748H-VW-8 | MSMT 2006-2 6PT RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 372,095 | 373,202 | 308,357 | 307,559 | | 64,536 | | 64,536 | | 372,095 | | | | 11,768 | 04/25/2058 | 3FM |
| 55377G-AB-9 | MTL PUBLISHING (EMI GROUP) TL B-2 | | 06/30/2014 | SCHEDULED REDEMPTION | | 16,832 | 16,832 | 16,724 | 16,724 | | 108 | | 108 | | 16,832 | | | | 298 | 06/29/2018 | 3FE |
| 626717-AD-4 | MURPHY OIL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 990,726 | 1,000,000 | 997,860 | 998,150 | | 47 | | 47 | | 998,197 | | (7,471) | (7,471) | 13,333 | 06/01/2022 | 2FE |
| 626717-AF-9 | MURPHY OIL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,853,660 | 5,000,000 | 4,979,700 | 4,981,558 | | 439 | | 439 | | 4,981,997 | | (128,337) | (128,337) | 61,667 | 12/01/2022 | 2FE |
| 57165L-AA-2 | MVCOT_10-1A ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,106,162 | 2,045,421 | 2,045,198 | 2,045,193 | | 4 | | 4 | | 2,045,197 | | 60,965 | 60,965 | 20,047 | 10/20/2032 | 1FE |
| 628530-AL-1 | MYLAN INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,764,140 | 4,250,000 | 4,446,563 | 4,373,386 | | (6,649) | | (6,649) | | 4,366,737 | | 397,402 | 397,402 | 238,000 | 07/15/2020 | 2FE |
| 65538P-AG-3 | NAA 2007-1 1A6 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 17,504,553 | 17,157,693 | 16,667,700 | 16,731,136 | | 10,243 | | 10,243 | | 16,680,092 | | 824,461 | 824,461 | 305,601 | 03/25/2047 | 4FM |
| 65536V-AD-9 | NAAC 2006-AR2 1A4 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 61,784 | 61,784 | 38,806 | 32,596 | | 29,188 | | 29,188 | | 61,784 | | | | 1,234 | 10/25/2051 | 1FM |
| 631005-BB-0 | NARRAGANSETT ELECTRIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,226,746 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 226,746 | 226,746 | 74,055 | 03/15/2020 | 1FE |
| 63166M-BX-6 | NASSAU CNTY NY TOBACCO STLMT ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 29,464,705 | 30,895,150 | 30,732,793 | 30,730,041 | | 8,890 | | 8,890 | | 30,738,930 | | (1,274,226) | (1,274,226) | 703,380 | 06/01/2021 | 4AM |
| 63530Q-AE-9 | NATIONAL CINEMEDIA LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,186,875 | 1,125,000 | 1,138,170 | 1,136,607 | | (384) | | (384) | | 1,136,222 | | 50,653 | 50,653 | 31,125 | 04/15/2022 | 3FE |
| 63615#-AG-6 | NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,738,748 | 7,731,422 | 7,731,422 | 7,731,422 | | | | | | 7,731,422 | | 1,007,326 | 1,007,326 | 199,643 | 03/31/2024 | 1 |
| 63615#-AD-3 | NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL | | 04/15/2014 | SCHEDULED REDEMPTION | | 183,613 | 183,613 | 183,613 | 183,613 | | | | | | 183,613 | | | | 5,141 | 03/31/2024 | 1 |
| 636180-BL-4 | NATIONAL FUEL GAS CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,879,670 | 5,000,000 | 4,986,650 | 4,987,628 | | 284 | | 284 | | 4,987,911 | | (108,241) | (108,241) | 109,375 | 03/01/2023 | 2FE |
| 754427-AA-0 | NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,492,292 | 4,985,795 | 4,985,795 | 4,985,795 | | | | | | 4,985,795 | | 506,496 | 506,496 | 212,585 | 01/15/2019 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 64408#-AC-4 | NATIONAL GRID / NEW ENGLAND HYDRO FINANC | | 04/17/2014 | PRINCIPAL PAYDOWN | | 2,008,000 | 2,008,000 | 2,008,000 | 2,005,716 | | 423 | | 423 | | 2,006,139 | | 1,861 | 1,861 | 60,295 | 10/17/2015 | 2 |
| 637071-AJ-0 | NATIONAL OILWELL VARCO I | | 05/27/2014 | JPMORGAN CHASE & CO. | | 9,637,500 | 10,000,000 | 9,964,000 | 9,967,547 | | 1,343 | | 1,343 | | 9,968,890 | | (331,390) | (331,390) | 129,278 | 12/01/2022 | 1FE |
| 637432-KV-6 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,762,369 | 1,907,000 | 1,676,539 | 1,758,873 | | 3,575 | | 3,575 | | 1,762,448 | | (80) | (80) | | 12/15/2023 | 1FE |
| 637432-LG-8 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,835,505 | 1,908,000 | 1,745,038 | 1,831,820 | | 3,769 | | 3,769 | | 1,835,589 | | (84) | (84) | | 12/15/2018 | 1FE |
| 637432-LK-9 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,789,849 | 1,907,000 | 1,701,635 | 1,786,256 | | 3,675 | | 3,675 | | 1,789,931 | | (82) | (82) | | 12/15/2021 | 1FE |
| 637640-AF-0 | NATIONAL SEMICONDUCTOR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,142,048 | 4,000,000 | 3,955,080 | 3,987,580 | | 2,351 | | 2,351 | | 3,989,932 | | 152,117 | 152,117 | 72,856 | 04/15/2015 | 1FE |
| 636274-AC-6 | NATL GRID PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,190,584 | 13,609,000 | 13,615,276 | 13,613,318 | | (391) | | (391) | | 13,612,927 | | 1,577,656 | 1,577,656 | 571,578 | 08/01/2016 | 2FE |
| 63937D-AM-9 | NAVCDO_06 CDO - CF - LOANS | E | 04/11/2014 | BANK OF AMERICA/MERRILL LYNCH | | 3,874,421 | 9,623,500 | 4,330,575 | 4,041,870 | 382,488 | (938,226) | | (555,738) | | 3,486,132 | | 388,289 | 388,289 | 1,053,796 | 09/20/2020 | 6S |
| 63946B-AE-0 | NBC UNIVERSAL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,426,135 | 5,000,000 | 5,053,600 | 5,042,171 | | (1,244) | | (1,244) | | 5,040,927 | | 385,208 | 385,208 | 109,375 | 04/01/2021 | 1FE |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION TRANCHE A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,284,238 | 3,990,157 | 3,739,216 | 3,753,646 | | (18,419) | | (18,419) | | 3,800,818 | | 483,420 | 483,420 | 61,871 | 06/30/2027 | 2FE |
| 64128X-AC-4 | NEUBERGER BERMAN GRP/FIN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,769,000 | 2,600,000 | 2,660,000 | 2,649,597 | | (1,686) | | (1,686) | | 2,647,911 | | 121,089 | 121,089 | 83,164 | 03/15/2022 | 3FE |
| 641423-BY-3 | NEVADA POWER CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,643,480 | 4,615,000 | 4,607,876 | 4,610,656 | | 173 | | 173 | | 4,610,829 | | 1,032,652 | 1,032,652 | 179,024 | 03/15/2019 | 1FE |
| 64952W-AW-3 | NEW YORK LIFE GLOBAL FDG | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,258,290 | 10,000,000 | 9,972,800 | 9,992,296 | | 1,411 | | 1,411 | | 9,993,707 | | 264,583 | 264,583 | 122,500 | 05/04/2015 | 1FE |
| 64952W-BC-6 | NEW YORK LIFE GLOBAL FDG | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,365,150 | 10,000,000 | 9,980,400 | 9,989,756 | | 984 | | 984 | | 9,990,740 | | 374,410 | 374,410 | 174,903 | 07/14/2016 | 1FE |
| 64952W-BK-8 | NEW YORK LIFE GLOBAL FDG | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,829,315 | 15,000,000 | 14,972,550 | 14,978,821 | | 1,349 | | 1,349 | | 14,980,169 | | (150,854) | (150,854) | 81,792 | 10/30/2017 | 1FE |
| 650119-AA-8 | NEW YORK UNIVERSITY 2009 E | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,221,140 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | 721,140 | 721,140 | 294,525 | 07/01/2032 | 1FE |
| 651229-AK-2 | NEWELL RUBBERMAID INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,924,896 | 14,000,000 | 13,994,400 | 13,996,014 | | 129 | | 129 | | 13,996,143 | | 928,753 | 928,753 | 413,078 | 08/15/2020 | 2FE |
| 651229-AM-8 | NEWELL RUBBERMAID INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,104,390 | 5,000,000 | 4,984,100 | 4,986,164 | | 347 | | 347 | | 4,986,511 | | 117,879 | 117,879 | 58,889 | 06/15/2022 | 2FE |
| 651290-AN-8 | NEWFIELD EXPLORATION CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,325,000 | 5,000,000 | 5,331,250 | 5,211,369 | | (11,625) | | (11,625) | | 5,199,744 | | 125,256 | 125,256 | 229,167 | 02/01/2020 | 3FE |
| 651587-AF-4 | NEWMARKET CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,757,315 | 15,000,000 | 14,975,255 | 14,976,678 | | 544 | | 544 | | 14,977,222 | | (219,907) | (219,907) | 181,083 | 12/15/2022 | 2FE |
| 651639-AN-6 | NEWMONT MINING CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,968,916 | 16,500,000 | 16,374,435 | 16,393,989 | | 2,786 | | 2,786 | | 16,396,775 | | (1,427,859) | (1,427,859) | 314,417 | 03/15/2022 | 2FE |
| 652478-AQ-1 | NEWS AMERICA HOLDINGS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 624,615 | 500,000 | 489,993 | 495,861 | | 187 | | 187 | | 496,047 | | 128,568 | 128,568 | 26,469 | 08/10/2018 | 2FE |
| 652482-CG-3 | NEWS AMERICA INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,605,360 | 10,000,000 | 9,931,106 | 9,937,035 | | 1,580 | | 1,580 | | 9,938,615 | | (333,255) | (333,255) | 163,333 | 09/15/2022 | 2FE |
| 65334H-AK-8 | NEXEN INC | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,101,380 | 7,000,000 | 6,986,070 | 6,991,195 | | 334 | | 334 | | 6,991,529 | | 1,109,851 | 1,109,851 | 290,539 | 07/30/2019 | 1FE |
| 65339K-AG-5 | NEXTERA ENERGY CAPITAL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,836,280 | 5,000,000 | 4,999,950 | 4,999,952 | | 1 | | 1 | | 4,999,953 | | (163,673) | (163,673) | 53,368 | 06/15/2023 | 2FE |
| 63615#-AA-9 | NFL 6.69% SR NTS ABS | | 04/15/2014 | SCHEDULED REDEMPTION | | 1,356,813 | 1,356,813 | 1,436,100 | 1,377,983 | | (21,171) | | (21,171) | | 1,356,813 | | | | 45,385 | 10/15/2016 | 1 |
| 63615#-AB-7 | NFL SER A 6.56% SR NTS ABS | | 04/15/2014 | Various | | 2,780,912 | 2,583,392 | 2,583,392 | 2,583,392 | | | | | | 2,583,392 | | 197,520 | 197,520 | 79,624 | 10/15/2017 | 1 |
| 34486#-AA-6 | NFL TRUST II ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,114,854 | 5,000,000 | 5,000,000 | 5,091,674 | | (29,786) | | (29,786) | | 5,061,888 | | 52,966 | 52,966 | 124,847 | 10/05/2014 | 1 |
| 665228-C*-1 | NICOR GAS FIRST MORTGAGE BOND 2.86% SERI | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 30,829,069 | 30,000,000 | 29,994,184 | 29,975,008 | | 2,925 | | 2,925 | | 29,977,933 | | 851,136 | 851,136 | 572,000 | 02/01/2016 | 1 |
| 65409Q-AY-8 | NIELSEN FINANCE LLC/CO | | 05/11/2014 | Various | | 10,759,125 | 10,106,000 | 10,964,253 | 10,568,375 | | (39,291) | | (39,291) | | 10,529,084 | | 230,041 | 230,041 | 408,149 | 10/15/2018 | 3FE |
| 654106-AC-7 | NIKE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,230,850 | 10,000,000 | 9,983,000 | 9,984,039 | | 385 | | 385 | | 9,984,423 | | (753,573) | (753,573) | 93,750 | 05/01/2023 | 1FE |
| 65473Q-AL-7 | NISOURCE FINANCE CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,013,486 | 1,000,000 | 999,640 | 999,978 | | 10 | | 10 | | 999,988 | | 13,498 | 13,498 | 38,400 | 07/15/2014 | 2FE |
| 65473Q-BA-0 | NISOURCE FINANCE CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,953,720 | 5,000,000 | 4,979,650 | 4,982,108 | | 411 | | 411 | | 4,982,519 | | (28,799) | (28,799) | 120,847 | 02/15/2023 | 2FE |
| 65539B-AA-6 | NMRK_10-1RA RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 218,605 | 218,605 | 219,561 | 219,216 | | (611) | | (611) | | 218,605 | | | | 6,556 | 07/26/2037 | 1FM |
| 65488B-AA-7 | NOARK PIPELINE 7.15% NOTES DUE 2018 | | 06/01/2014 | SCHEDULED REDEMPTION | | 150,000 | 150,000 | 150,000 | 149,699 | | 301 | | 301 | | 150,000 | | | | 5,363 | 06/01/2018 | 2 |
| 654894-AE-4 | NOBLE ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,826,405 | 5,000,000 | 5,062,500 | 5,040,394 | | (720) | | (720) | | 5,039,674 | | 786,731 | 786,731 | 167,153 | 10/15/2023 | 2FE |
| 655044-AA-3 | NOBLE ENERGY INC | | 04/15/2014 | Various | | 15,015,410 | 15,000,000 | 15,169,400 | 15,013,520 | | (13,770) | | (13,770) | | 14,999,750 | | 15,660 | 15,660 | 373,333 | 04/15/2014 | 2FE |
| 655044-AF-2 | NOBLE ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,267,775 | 5,000,000 | 4,996,700 | 4,997,273 | | 73 | | 73 | | 4,997,346 | | 270,429 | 270,429 | 61,097 | 12/15/2021 | 2FE |
| 65504L-AC-1 | NOBLE HOLDING INTL LTD | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,095,623 | 6,650,000 | 6,631,713 | 6,637,003 | | 422 | | 422 | | 6,637,425 | | 458,198 | 458,198 | 217,233 | 08/01/2020 | 2FE |
| 65504L-AJ-6 | NOBLE HOLDING INTL LTD | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,974,821 | 3,000,000 | 2,992,680 | 2,993,840 | | 159 | | 159 | | 2,993,999 | | (19,178) | (19,178) | 64,517 | 03/15/2022 | 2FE |
| 655844-AQ-1 | NORFOLK SOUTHERN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,355,098 | 2,612,500 | 2,900,312 | 2,816,328 | | (1,654) | | (1,654) | | 2,814,674 | | 540,424 | 540,424 | 118,905 | 02/15/2031 | 2FE |
| 655844-BH-0 | NORFOLK SOUTHERN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,337,316 | 1,307,000 | 1,113,592 | 1,117,737 | | 493 | | 493 | | 1,118,230 | | 219,086 | 219,086 | 31,610 | 10/01/2041 | 2FE |
| 655844-BJ-6 | NORFOLK SOUTHERN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 34,088,460 | 35,000,000 | 34,627,950 | 34,686,234 | | 8,345 | | 8,345 | | 34,694,579 | | (606,119) | (606,119) | 525,000 | 04/01/2022 | 2FE |
| 655844-BL-1 | NORFOLK SOUTHERN CORP | | 05/29/2014 | JPMORGAN CHASE & CO. | | 4,890,850 | 5,000,000 | 4,951,851 | 4,954,444 | | 1,846 | | 1,846 | | 4,956,290 | | (65,440) | (65,440) | 116,120 | 02/15/2023 | 2FE |
| 665772-CK-3 | NORTHERN STATES PWR-MINN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,434,110 | 10,000,000 | 9,981,700 | 9,982,694 | | 409 | | 409 | | 9,983,103 | | (548,993) | (548,993) | 98,222 | 05/15/2023 | 1FE |
| 665859-AK-0 | NORTHERN TRUST CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,058,500 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 58,500 | 58,500 | 289,063 | 05/01/2014 | 1FE |
| 66859B-AC-2 | NORTHWOODS 06-7A CDO - CF - LOANS | E | 04/22/2014 | SCHEDULED REDEMPTION | | 1,356,715 | 1,356,715 | 976,835 | 1,007,762 | | 80,264 | | 80,264 | | 1,356,715 | | | | 3,422 | 10/22/2021 | 1FE |
| 66859A-AE-0 | NORTHWOODS VI A-2 CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,600,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (400,000) | (400,000) | 58,611 | 03/16/2021 | 1FE |
| 66859G-AD-9 | NORTHWOODS VIII C CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,948,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (1,052,000) | (1,052,000) | 91,018 | 07/28/2022 | 1FE |
| 66989H-AG-3 | NOVARTIS CAPITAL CORP | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,985,469 | 12,000,000 | 11,924,640 | | | 599 | | 599 | | 11,925,239 | | 60,230 | 60,230 | 45,333 | 05/06/2024 | 1FE |
| 67001B-AN-3 | NOVELIS CORPORATION TERM LOAN | I | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,303,819 | 1,306,157 | 1,299,505 | 1,298,957 | | 554 | | 554 | | 1,299,511 | | 4,308 | 4,308 | 136 | 03/10/2017 | 3FE |
| 629377-BS-0 | NRG ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,200,000 | 2,000,000 | 1,960,000 | 1,966,688 | | 834 | | 834 | | 1,967,523 | | 232,477 | 232,477 | 59,500 | 05/15/2021 | 4FE |
| 629377-BU-5 | NRG ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 778,125 | 750,000 | 751,875 | 751,784 | | (53) | | (53) | | 751,731 | | 26,394 | 26,394 | 27,052 | 03/15/2023 | 4FE |
| 67021C-AG-2 | NSTAR ELECTRIC CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,949,385 | 15,000,000 | 14,958,900 | 14,963,373 | | 937 | | 937 | | 14,964,310 | | (1,014,925) | (1,014,925) | 164,271 | 10/15/2022 | 1FE |
| 67020Y-AD-2 | NUANCE COMMUNICATIONS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,507,375 | 3,525,000 | 3,579,000 | 3,571,285 | | (2,245) | | (2,245) | | 3,569,040 | | (61,665) | (61,665) | 118,944 | 08/15/2020 | 4FE |
| 670346-AL-9 | NUCOR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,801,802 | 4,694,000 | 4,445,141 | 4,495,039 | | 4,641 | | 4,641 | | 4,499,680 | | 302,123 | 302,123 | 105,419 | 09/15/2022 | 2FE |
| 67059G-AJ-2 | NUSIL TECHNOLOGY LLC TRANCHE B TL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 498,444 | 504,330 | 504,330 | 504,330 | | | | | | 504,330 | | (5,886) | (5,886) | 6,693 | 04/07/2017 | 4FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 67073E-AQ-3 | NUVEEN INVEST INC TRANCHE B 1ST LIEN TL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,807,377 | 1,803,194 | 1,798,131 | 1,797,891 | | 381 | | 381 | | 1,798,272 | | 9,105 | 9,105 | 19,170 | 05/13/2017 | 4FE |
| 67085X-AD-6 | OAK HILL APA I CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,301,581 | 14,897,480 | 14,897,480 | 14,897,480 | | | | | | 14,897,480 | | (595,899) | (595,899) | 38,222 | 03/14/2022 | 1FE |
| 67134F-AN-4 | OAK HILL CRDIT IV CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,849,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (151,000) | (151,000) | 17,450 | 05/17/2021 | 1FE |
| 674599-BY-0 | OCCIDENTAL PETROLEUM COR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,151,175 | 15,000,000 | 14,784,450 | 14,837,717 | | 4,932 | | 4,932 | | 14,842,649 | | 1,308,526 | 1,308,526 | 410,000 | 02/01/2021 | 1FE |
| 674599-CE-3 | OCCIDENTAL PETROLEUM COR | | 05/27/2014 | JPMORGAN CHASE & CO. | | 15,509,600 | 16,000,000 | 15,958,240 | 15,963,508 | | 1,469 | | 1,469 | | 15,964,977 | | (455,377) | (455,377) | 342,000 | 02/15/2023 | 1FE |
| 675919-AE-4 | OCTAGON INV XI A2 CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,981,700 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | (1,018,300) | (1,018,300) | 38,193 | 08/25/2021 | 1FE |
| 678026-AD-7 | OIL STATES INTL INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,631,250 | 2,500,000 | 2,592,500 | 2,561,325 | | (4,120) | | (4,120) | | 2,557,205 | | 74,045 | 74,045 | 54,167 | 06/01/2019 | 3FE |
| 679574-A*-4 | OLD DOMINION ELECTRIC COOPERATIVE SERIES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,443,853 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | 443,853 | 443,853 | 144,900 | 12/01/2040 | 1 |
| 681904-AM-0 | OMNICARE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,475,000 | 2,250,000 | 2,306,250 | 2,286,151 | | (1,760) | | (1,760) | | 2,284,391 | | 190,609 | 190,609 | 58,125 | 06/01/2020 | 3FE |
| 682680-AQ-6 | ONEOK INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,371,518 | 4,564,000 | 4,561,764 | 4,562,125 | | 49 | | 49 | | 4,562,174 | | (190,656) | (190,656) | 129,313 | 02/01/2022 | 2FE |
| 68268N-AJ-2 | ONEOK PARTNERS LP | | 05/29/2014 | BARCLAYS | | 4,981,850 | 5,000,000 | 4,978,800 | 4,981,154 | | 787 | | 787 | | 4,981,940 | | (90) | (90) | 113,438 | 10/01/2022 | 2FE |
| 14173V-AE-3 | ONEX CARESTREAM FINANCE LP TL B 2013 | | 06/30/2014 | SCHEDULED REDEMPTION | | 112,581 | 112,581 | 111,341 | 110,661 | | 1,919 | | 1,919 | | 112,581 | | | | 54,127 | 06/07/2019 | 4FE |
| 685048-AA-8 | ONGLT 2006-A, A ABS | | 06/01/2014 | SCHEDULED REDEMPTION | | 2,750,945 | 2,750,945 | 2,750,871 | 2,750,943 | | 2 | | 2 | | 2,750,945 | | | | 76,517 | 11/15/2021 | 1FE |
| 68403B-AH-8 | OOMLT 2007-FXD2 M1 RMBS | | 04/25/2014 | DIRECT | | | 249,777 | 21,543 | | | | | | | | | | | 871 | 03/25/2037 | 1FM |
| 68403B-AG-0 | OOMLT_07-FXD2 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 92,027 | 92,027 | 82,327 | 84,565 | | 8,190 | | 8,190 | | 92,027 | | | | 1,693 | 03/25/2037 | 3FM |
| 68389X-AK-1 | ORACLE CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,992,625 | 15,000,000 | 14,966,850 | 14,976,886 | | 783 | | 783 | | 14,977,670 | | 1,014,955 | 1,014,955 | 413,333 | 07/15/2020 | 1FE |
| 68389X-AP-0 | ORACLE CORP | | 05/28/2014 | CITIGROUP GLOBAL MARKETS | | 14,472,000 | 15,000,000 | 14,981,700 | 14,983,642 | | 702 | | 702 | | 14,984,343 | | (512,343) | (512,343) | 236,458 | 10/15/2022 | 1FE |
| 68402L-AC-8 | ORACLE CORP/OZARK HLDG | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 29,228,472 | 27,000,000 | 25,722,930 | 28,027,301 | | (123,732) | | (123,732) | | 27,903,568 | | 1,324,904 | 1,324,904 | 1,008,000 | 01/15/2016 | 1FE |
| 68557D-AA-3 | ORCAL GEOTHERMAL INC SENIOR SECURED 2020 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,017,319 | 5,804,199 | 5,787,936 | 5,779,437 | | 1,581 | | 1,581 | | 5,781,019 | | 236,300 | 236,300 | 91,111 | 12/30/2020 | 3FE |
| 67103H-AA-5 | O'REILLY AUTOMOTIVE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,709,360 | 10,000,000 | 9,929,700 | 9,947,078 | | 1,591 | | 1,591 | | 9,948,669 | | 760,691 | 760,691 | 348,021 | 01/14/2021 | 2FE |
| 67103H-AB-3 | O'REILLY AUTOMOTIVE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,944,025 | 15,000,000 | 14,973,900 | 14,978,860 | | 573 | | 573 | | 14,979,433 | | 964,592 | 964,592 | 377,708 | 09/15/2021 | 2FE |
| 67103H-AC-1 | O'REILLY AUTOMOTIVE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,920,475 | 5,000,000 | 4,981,350 | 4,983,485 | | 403 | | 403 | | 4,983,888 | | (63,413) | (63,413) | 110,833 | 09/01/2022 | 2FE |
| 69073T-AP-8 | OWENS-BROCKWAY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,273,625 | 1,150,000 | 1,200,313 | 1,173,826 | | (2,145) | | (2,145) | | 1,171,681 | | 101,944 | 101,944 | 56,542 | 05/15/2016 | 3FE |
| 690768-BF-2 | OWENS-ILLINOIS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 875,625 | 750,000 | 853,125 | 829,938 | | (4,117) | | (4,117) | | 825,822 | | 49,803 | 49,803 | 22,100 | 05/15/2018 | 4FE |
| 694308-HC-4 | PACIFIC GAS & ELECTRIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,835,440 | 5,000,000 | 4,974,650 | 4,975,833 | | 549 | | 549 | | 4,976,381 | | (140,941) | (140,941) | 47,847 | 06/15/2023 | 1FE |
| 695156-AP-4 | PACKAGING CORP OF AMERIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,982,580 | 10,000,000 | 9,991,100 | 9,992,241 | | 195 | | 195 | | 9,992,436 | | (9,856) | (9,856) | 114,833 | 06/15/2022 | 2FE |
| 69763N-AB-7 | PAMCO III 98-1 B1 CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 228,361 | 290,573 | 21,157 | | | | | | | | | 228,361 | 228,361 | 9,044 | 12/31/2014 | 6* |
| 69763N-AC-5 | PAMCO III 98-1 B2 CDO - CF - LOANS | E | 05/01/2014 | Various | | 233,412 | 295,624 | 193,615 | | 163,834 | (153,231) | | 10,604 | | 10,604 | | 222,808 | 222,808 | 1,958 | 12/31/2014 | 6* |
| 69806L-AE-4 | PAN PACIFIC RETAIL PROP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,267,024 | 2,250,000 | 2,283,570 | 2,270,553 | | (12,332) | | (12,332) | | 2,258,221 | | 8,802 | 8,802 | 44,625 | 06/01/2014 | 2FE |
| 698455-AA-0 | PANHANDLE EAST PIPE LINE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,693,855 | 5,000,000 | 4,370,250 | 4,662,548 | | 18,896 | | 18,896 | | 4,681,444 | | 1,012,411 | 1,012,411 | 129,167 | 11/01/2017 | 2FE |
| 698455-AB-8 | PANHANDLE EAST PIPE LINE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,889,700 | 12,000,000 | 11,965,800 | 11,981,844 | | 882 | | 882 | | 11,982,727 | | 1,906,973 | 1,906,973 | 247,333 | 06/15/2018 | 2FE |
| 70212J-AA-3 | PARTNERRE FINANCE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,028,470 | 10,000,000 | 9,942,700 | 9,943,416 | | 32 | | 32 | | 9,943,448 | | 85,022 | 85,022 | 214,667 | 12/01/2066 | 2FE |
| 704549-AK-0 | PEABODY ENERGY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,835,313 | 1,750,000 | 1,750,000 | 1,750,000 | | | | | | 1,750,000 | | 85,313 | 85,313 | 39,667 | 11/15/2018 | 3FE |
| 70556M-AA-0 | PEGASUS AVIATION, INC SERIES 2000-A A-1 | | 06/10/2014 | DISTRIBUTION | | 13,147 | | 13,147 | 13,147 | | | | | | 13,147 | | | | | 04/27/2015 | 6FE |
| 706327-AB-9 | PEMBINA PIPELINE CORP 2014 | C | 06/15/2014 | MATURED | | 11,960,072 | 9,461,426 | 9,461,426 | 12,235,294 | | | | | (2,773,868) | 9,461,426 | 2,498,645 | | 2,498,645 | 725,117 | 06/15/2014 | 2 |
| 706451-BS-9 | PEMEX PROJ FDG MASTER TR | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,543,750 | 5,000,000 | 5,017,500 | 5,008,668 | | (464) | | (464) | | 5,008,205 | | 535,545 | 535,545 | 167,708 | 03/01/2018 | 2FE |
| 709599-AH-7 | PENSKE TRUCK LEASING/PTL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,474,312 | 8,000,000 | 7,950,080 | 7,955,969 | | 1,052 | | 1,052 | | 7,957,021 | | 517,291 | 517,291 | 281,667 | 07/11/2022 | 2FE |
| 709629-AF-6 | PENTAIR FINANCE SA | E | 05/30/2014 | BANK OF AMERICA/MERRILL LYNCH | | 5,038,500 | 5,000,000 | 4,988,893 | 4,989,939 | | 670 | | 670 | | 4,990,609 | | 47,891 | 47,891 | 67,354 | 12/01/2019 | 2FE |
| 713291-AR-3 | PEPCO HOLDINGS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,634,283 | 15,291,000 | 15,303,375 | 15,295,656 | | (654) | | (654) | | 15,295,003 | | 339,280 | 339,280 | 206,429 | 10/01/2015 | 2FE |
| 71343P-AB-7 | PEPSIAMERICAS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,904,153 | 8,909,000 | 9,471,425 | 9,192,852 | | (19,776) | | (19,776) | | 9,173,075 | | 731,078 | 731,078 | 168,281 | 05/15/2017 | 1FE |
| 713448-BM-9 | PEPSICO INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 30,635,130 | 30,000,000 | 29,969,700 | 29,993,318 | | 1,593 | | 1,593 | | 29,994,911 | | 640,219 | 640,219 | 661,333 | 01/15/2015 | 1FE |
| 713448-BZ-0 | PEPSICO INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,890,270 | 15,000,000 | 14,953,200 | 14,954,732 | | 218 | | 218 | | 14,954,950 | | (1,064,680) | (1,064,680) | 343,333 | 03/05/2042 | 1FE |
| 71603#-AA-6 | PETERMANN (HANCOCK MEZZ) 12% SUB. NTS, D | | 06/17/2014 | DISTRIBUTION | | 1,472 | | | | | | | | | | | 1,472 | 1,472 | | 12/22/2012 | 4Z |
| 71645W-AN-1 | PETROBRAS INTL FIN CO | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,851,395 | 2,500,000 | 2,896,875 | 2,759,004 | | (10,779) | | (10,779) | | 2,748,224 | | 103,171 | 103,171 | 107,188 | 03/15/2019 | 2FE |
| 71645W-AP-6 | PETROBRAS INTL FIN CO | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,131,472 | 3,000,000 | 2,971,800 | 2,981,337 | | 651 | | 651 | | 2,981,988 | | 149,484 | 149,484 | 120,271 | 01/20/2020 | 2FE |
| 69320D-AA-7 | PETRO-CANADA | I | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,106,960 | 4,000,000 | 3,978,880 | 3,997,712 | | 646 | | 646 | | 3,998,358 | | 108,602 | 108,602 | 75,556 | 11/15/2014 | 2FE |
| 716495-AL-0 | PETROHAWK ENERGY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,183,000 | 3,000,000 | 3,120,000 | 3,063,181 | | (5,591) | | (5,591) | | 3,057,591 | | 125,409 | 125,409 | 136,542 | 08/15/2018 | 2FE |
| 71654Q-AX-0 | PETROLEOS MEXICANOS | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,740,000 | 8,000,000 | 7,920,880 | 7,941,959 | | 1,699 | | 1,699 | | 7,943,657 | | 796,343 | 796,343 | 305,556 | 01/21/2021 | 2FE |
| 71654Q-BG-6 | PETROLEOS MEXICANOS | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,410,000 | 10,000,000 | 9,973,786 | 9,974,555 | | 599 | | 599 | | 9,975,154 | | (565,154) | (565,154) | 234,306 | 01/30/2023 | 2FE |
| 717081-DH-3 | PFIZER INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,036,578 | 2,100,000 | 2,093,301 | 2,093,634 | | 146 | | 146 | | 2,093,781 | | (57,203) | (57,203) | 18,550 | 06/15/2023 | 1FE |
| 743873-AX-9 | PFMLT 2005-1 2A1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,791,946 | 2,731,990 | 2,662,729 | 2,668,940 | | 1,339 | | 1,339 | | 2,670,279 | | 121,667 | 121,667 | 23,221 | 05/25/2035 | 1FM |
| 743873-BX-8 | PFMLT 2005-2 2A1B RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 80,377 | 80,377 | 43,403 | 44,932 | | 35,445 | | 35,445 | | 80,377 | | | | 979 | 04/25/2036 | 1FM |
| 69331C-AE-8 | PG&E CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,000,000 | 4,000,000 | 3,978,240 | 3,998,776 | | 1,224 | | 1,224 | | 4,000,000 | | | | 115,000 | 04/01/2014 | 2FE |
| 71713U-AQ-5 | PHARMACIA CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,119,763 | 7,633,000 | 8,677,949 | 8,050,230 | | (18,810) | | (18,810) | | 8,031,419 | | 1,088,344 | 1,088,344 | 165,382 | 12/01/2018 | 1FE |
| 69337A-AC-0 | PHHMC 2007-1 A5 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,050,381 | 1,044,217 | 1,048,800 | 1,044,319 | | (102) | | (102) | | 1,044,217 | | 6,164 | 6,164 | 17,574 | 02/18/2037 | 1FM |
| 69337G-AA-1 | PHHMC 2007-2 A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 640,793 | 640,793 | 648,022 | 641,946 | | (1,154) | | (1,154) | | 640,793 | | | | 18,534 | 05/18/2037 | 1FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 69336Q-AC-6 | PHMMC_07-4 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,462,813 | 1,396,269 | 1,361,135 | 1,366,454 | | 63 | | 63 | | 1,366,517 | | 96,296 | 96,296 | 24,929 | 08/15/2037 | 1FM |
| 718546-AC-8 | PHILLIPS 66 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,143,960 | 20,000,000 | 19,956,000 | 19,959,675 | | 1,019 | | 1,019 | | 19,960,694 | | 1,183,266 | 1,183,266 | 430,000 | 04/01/2022 | 2FE |
| 720186-E@-0 | PIEDMONT NATURAL GAS CO., INC. 4.24% SEN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 22,817,121 | 22,000,000 | 22,000,000 | 22,000,000 | | | | | | 22,000,000 | | 817,121 | 817,121 | 310,933 | 06/06/2021 | 1 |
| 72165N-AL-3 | PILOT TRAVEL CENTERS REFIN TRANCHE B TL | | 04/16/2014 | Various | | | | | 9,719 | | (5) | | (5) | | | | | | 23,958 | 03/30/2018 | 3FE |
| 30605K-AD-3 | PIMCO/FAIRWAY A2L CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,058,375 | 8,125,000 | 7,082,563 | 7,414,154 | | 63,229 | | 63,229 | | 7,477,383 | | 580,992 | 580,992 | 22,892 | 10/17/2018 | 1FE |
| 72447X-AC-1 | PITNEY BOWES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,777,090 | 14,000,000 | 14,351,220 | 14,214,861 | | (13,526) | | (13,526) | | 14,201,335 | | 1,575,755 | 1,575,755 | 438,278 | 09/15/2017 | 2FE |
| 72650R-AZ-5 | PLAINS ALL AMER PIPELINE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,037,950 | 10,000,000 | 9,982,300 | 9,984,930 | | 385 | | 385 | | 9,985,315 | | 52,635 | 52,635 | 121,667 | 06/01/2022 | 2FE |
| 74681@-AK-5 | PLFT_00-1 ABS | | 06/12/2014 | Various | | 12,420 | | | | | | | | | | | 12,420 | 12,420 | | 01/31/2016 | 1AM |
| 69349L-AG-3 | PNC BANK NA | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 23,485,352 | 25,000,000 | 24,997,750 | 24,997,987 | | 51 | | 51 | | 24,998,038 | | (1,512,686) | (1,512,686) | 281,250 | 11/01/2022 | 1FE |
| 693475-AL-9 | PNC FINANCIAL SERVICES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,767,430 | 5,000,000 | 5,059,335 | 5,053,457 | | (1,328) | | (1,328) | | 5,052,129 | | (284,699) | (284,699) | 43,999 | 11/09/2022 | 1FE |
| 693476-BL-6 | PNC FUNDING CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,825,130 | 10,000,000 | 9,945,600 | 9,961,435 | | 1,265 | | 1,265 | | 9,962,700 | | 862,430 | 862,430 | 279,514 | 08/11/2020 | 1FE |
| 693476-BM-4 | PNC FUNDING CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,185,806 | 9,800,000 | 9,788,142 | 9,793,360 | | 590 | | 590 | | 9,793,950 | | 391,856 | 391,856 | 141,120 | 09/19/2016 | 1FE |
| 693476-BN-2 | PNC FUNDING CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,032,915 | 5,000,000 | 4,972,200 | 4,976,581 | | 623 | | 623 | | 4,977,205 | | 55,710 | 55,710 | 93,042 | 03/08/2022 | 1FE |
| 73020*-AB-9 | PNG COMPANIES LLC 2017 (7-YR) | | 04/22/2014 | BARCLAYS | | 6,474,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | 474,000 | 474,000 | 193,913 | 02/26/2017 | 2 |
| 69353X-AA-3 | PNK FINANCE CORP | | 06/18/2014 | EXCHANGE | | 9,086,253 | 9,000,000 | 9,095,000 | 9,092,875 | | (6,622) | | (6,622) | | 9,086,253 | | | | 498,844 | 08/01/2021 | 4FE |
| 73316P-GJ-3 | POPLR 2005-5, AF5 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,115,784 | 8,000,000 | 7,166,481 | 7,278,120 | | 9,087 | | 9,087 | | 7,179,760 | | (63,976) | (63,976) | 127,008 | 09/25/2042 | 1FM |
| 73316P-JR-2 | POPLR 2005-6 A6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 243,566 | 243,566 | 243,794 | 243,611 | | (45) | | (45) | | 243,566 | | | | 6,576 | 01/25/2036 | 1FM |
| 73316P-GK-0 | POPLR_05-5 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 212,472 | 212,472 | 210,899 | 210,745 | | 1,726 | | 1,726 | | 212,472 | | | | 4,632 | 11/25/2035 | 1FM |
| 733174-AJ-5 | POPULAR INC | | 06/26/2014 | Various | | 1,683,000 | 1,650,000 | 1,650,000 | | | | | | | 1,650,000 | | 33,000 | 33,000 | | 07/01/2019 | 4 |
| 73755L-AE-7 | POTASH CORP-SASKATCHEWAN | A | 04/07/2014 | CALLED @ 100.49700000 | | 3,000,000 | 3,000,000 | 2,992,710 | 2,999,395 | | 433 | | 433 | | 2,999,829 | | 172 | 172 | 77,035 | 05/15/2014 | 1FE |
| 737662-BP-0 | POTOMAC EDISON CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,126,023 | 4,005,000 | 4,255,533 | 4,053,024 | | (13,611) | | (13,611) | | 4,039,413 | | 86,610 | 86,610 | 80,946 | 11/15/2014 | 2FE |
| 78402*-AA-8 | PPG INDUSTRIES / SC LEASING LLC SR SECD | | 06/25/2014 | Various | | 1,132,508 | 1,132,508 | 1,101,191 | 1,111,432 | | 1,543 | | 1,543 | | 1,112,975 | | 19,533 | 19,533 | 145,823 | 12/31/2022 | 2 |
| 693506-BF-3 | PPG INDUSTRIES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,085,550 | 5,000,000 | 4,760,150 | 4,899,585 | | 12,027 | | 12,027 | | 4,911,612 | | 173,938 | 173,938 | 67,556 | 01/15/2016 | 2FE |
| 693506-BG-1 | PPG INDUSTRIES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,110,350 | 15,000,000 | 14,997,300 | 14,997,637 | | 61 | | 61 | | 14,997,698 | | (887,348) | (887,348) | 254,250 | 08/15/2022 | 2FE |
| 69352P-AD-5 | PPL CAPITAL FUNDING INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,184,385 | 5,000,000 | 4,983,400 | 4,985,536 | | 359 | | 359 | | 4,985,895 | | 198,490 | 198,490 | 61,833 | 06/15/2022 | 2FE |
| 69351U-AP-8 | PPL ELECTRIC UTILITIES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,010,038 | 2,000,000 | 1,996,000 | 1,996,831 | | 92 | | 92 | | 1,996,923 | | 13,115 | 13,115 | 32,667 | 09/15/2021 | 1FE |
| 69352J-AH-0 | PPL ENERGY SUPPLY LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,307,200 | 3,000,000 | 2,995,830 | 3,222,895 | | (22,776) | | (22,776) | | 3,200,120 | | 107,080 | 107,080 | 70,267 | 05/15/2016 | 2FE |
| 74005P-AY-0 | PRAXAIR INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,863,895 | 15,000,000 | 14,932,500 | 14,948,824 | | 1,531 | | 1,531 | | 14,950,355 | | 913,540 | 913,540 | 330,750 | 03/15/2021 | 1FE |
| 74005P-AZ-7 | PRAXAIR INC | | 05/28/2014 | JPMORGAN CHASE & CO. | | 20,397,400 | 20,000,000 | 19,824,800 | 19,860,840 | | 6,796 | | 6,796 | | 19,867,636 | | 529,764 | 529,764 | 451,667 | 09/01/2021 | 1FE |
| 74005P-BF-0 | PRAXAIR INC | | 05/27/2014 | Various | | 9,633,415 | 10,000,000 | 9,965,200 | 9,967,840 | | 1,034 | | 1,034 | | 9,968,874 | | (335,459) | (335,459) | 187,125 | 02/21/2023 | 1FE |
| 740189-AG-0 | PRECISION CASTPARTS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,454,488 | 8,000,000 | 7,954,000 | 7,958,184 | | 1,034 | | 1,034 | | 7,959,218 | | (504,730) | (504,730) | 142,222 | 01/15/2023 | 1FE |
| 74041A-AA-1 | PREF TRM XIII CDO - CF - PREFERRED | E | 06/24/2014 | SCHEDULED REDEMPTION | | 2,812,870 | 2,812,870 | 2,812,870 | 2,812,871 | | | | | | 2,812,870 | | | | 11,214 | 03/24/2034 | 1FE |
| 74153W-BY-4 | PRICOA GLOBAL FUNDING 1 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,076,304 | 8,000,000 | 8,650,800 | 8,073,549 | | (41,371) | | (41,371) | | 8,032,178 | | 44,126 | 44,126 | 133,222 | 06/11/2014 | 1FE |
| 74254P-AK-8 | PRINCIPAL LIFE INC FNDG | | 04/15/2014 | MATURED | | 20,000,000 | 20,000,000 | 19,966,000 | 19,998,764 | | 1,236 | | 1,236 | | 20,000,000 | | | | 510,000 | 04/15/2014 | 1FE |
| 742718-DA-4 | PROCTER & GAMBLE CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,542,165 | 5,450,000 | 5,961,919 | 5,520,606 | | (28,252) | | (28,252) | | 5,492,354 | | 49,811 | 49,811 | 169,359 | 08/15/2014 | 1FE |
| 743263-AR-6 | PROGRESS ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,426,432 | 6,000,000 | 6,197,160 | 6,153,083 | | (4,757) | | (4,757) | | 6,148,325 | | 278,107 | 278,107 | 187,733 | 01/15/2021 | 2FE |
| 743263-AS-4 | PROGRESS ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 22,593,475 | 23,000,000 | 22,915,130 | 22,928,503 | | 1,896 | | 1,896 | | 22,930,399 | | (336,924) | (336,924) | 362,250 | 04/01/2022 | 2FE |
| C7500W-AC-0 | PROGRESSIVE WASTE SOLUTIONS TERM B | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,239,782 | 1,234,375 | 1,229,328 | 1,229,112 | | 218 | | 218 | | 1,229,331 | | 10,451 | 10,451 | 120 | 10/24/2019 | 3FE |
| 743759-AL-6 | PROVIDENCE HEALTH SYSTEM AK 2005 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,921,209 | 1,760,000 | 1,760,000 | 1,760,000 | | | | | | 1,760,000 | | 161,209 | 161,209 | 45,144 | 10/01/2016 | 1FE |
| 743759-AQ-5 | PROVIDENCE HEALTH SYSTEM AK 2005 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,946,754 | 18,775,000 | 18,775,000 | 18,775,000 | | | | | | 18,775,000 | | 171,754 | 171,754 | 505,986 | 10/01/2030 | 1FE |
| 743755-AF-7 | PROVIDENCE HLTH SVCS GRP WA NTS 09 A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,808,845 | 5,000,000 | 4,991,850 | 4,994,838 | | 187 | | 187 | | 4,995,025 | | 813,820 | 813,820 | 156,250 | 10/01/2019 | 1FE |
| 743862-AA-2 | PROVIDENT COMPANIES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,760,174 | 1,475,000 | 1,423,375 | 1,433,871 | | 409 | | 409 | | 1,434,280 | | 325,893 | 325,893 | 58,222 | 03/15/2028 | 2FE |
| 71880*-AD-8 | PRUDENTIAL/PHL FUNDING I INC | | 04/20/2014 | SCHEDULED REDEMPTION | | 250,140 | 250,140 | 218,950 | 242,789 | | 7,351 | | 7,351 | | 250,140 | | | | 11,569 | 07/20/2016 | 1 |
| 74456Q-AS-5 | PUB SVC ELEC & GAS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,579,408 | 3,160,000 | 3,611,153 | 3,459,763 | | (16,262) | | (16,262) | | 3,443,501 | | 135,907 | 135,907 | 69,783 | 05/01/2018 | 1FE |
| 744542-AB-7 | PUBLIC SERVICE CO OF NEW | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,595,217 | 7,000,000 | 6,989,990 | 6,991,786 | | 214 | | 214 | | 6,992,000 | | 603,217 | 603,217 | 187,250 | 10/01/2021 | 2FE |
| 744448-CC-3 | PUBLIC SERVICE COLORADO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,540,264 | 4,000,000 | 3,978,400 | 3,986,935 | | 528 | | 528 | | 3,987,463 | | 552,801 | 552,801 | 68,333 | 06/01/2019 | 1FE |
| 744448-CD-1 | PUBLIC SERVICE COLORADO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,121,902 | 19,594,000 | 18,756,346 | 18,967,113 | | 19,952 | | 19,952 | | 18,987,065 | | 1,134,836 | 1,134,836 | 236,870 | 11/15/2020 | 1FE |
| 745310-AB-8 | PUGET ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,246,717 | 4,500,000 | 4,523,910 | 4,518,435 | | (537) | | (537) | | 4,517,897 | | 728,819 | 728,819 | 86,125 | 12/15/2020 | 3FE |
| 81130#-AA-7 | PUNA GEOTHERMAL VENTURE SR SECD PROJECT | | 06/30/2014 | SCHEDULED REDEMPTION | | 1,384,749 | 1,384,749 | 1,384,749 | 1,384,749 | | | | | | 1,384,749 | | | | 43,204 | 12/30/2019 | 2 |
| 69368H-AC-7 | PVH CORP. TRANCHE B TL | | 06/23/2014 | SCHEDULED REDEMPTION | | 11,486 | 11,486 | 11,440 | 11,441 | | 45 | | 45 | | 11,486 | | | | 5,793 | 02/13/2020 | 3FE |
| 74834L-AP-5 | QUEST DIAGNOSTIC INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,141,338 | 2,000,000 | 1,969,820 | 1,980,242 | | 704 | | 704 | | 1,980,946 | | 160,392 | 160,392 | 63,597 | 01/30/2020 | 2FE |
| 74834L-AS-9 | QUEST DIAGNOSTIC INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,627,530 | 10,000,000 | 10,005,600 | 10,004,372 | | (127) | | (127) | | 10,004,245 | | 623,285 | 623,285 | 235,000 | 04/01/2021 | 2FE |
| 74835W-AC-9 | QUESTAR GAS COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,544,433 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | 1,544,433 | 1,544,433 | 451,350 | 03/15/2018 | 1FE |
| 747262-AR-4 | QVC INC | | 06/17/2014 | EXCHANGE | | 4,996,421 | 5,000,000 | 4,996,350 | | | 71 | | 71 | | 4,996,421 | | | | 59,951 | 04/01/2024 | 2FE |
| 74955D-AA-9 | R G S (AEGCO) FDG SEC LSE OBLIG SER E AB | | 06/07/2014 | SCHEDULED REDEMPTION | | 64,711 | 64,711 | 64,711 | 65,724 | | (1,013) | | (1,013) | | 64,711 | | | | 3,174 | 12/07/2022 | 3AM |
| 74955E-AA-7 | R G S (IME) FDG SEC LSE OBLIG SER E ABS | | 06/07/2014 | SCHEDULED REDEMPTION | | 100,008 | 100,008 | 101,401 | 101,343 | | (1,335) | | (1,335) | | 100,008 | | | | 4,905 | 12/07/2022 | 3AM |
| 74981M-AG-4 | RACE POINT IVB CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,465,730 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | (534,270) | (534,270) | 29,542 | 08/01/2021 | 1FE |
| 76110H-S4-2 | RALI 2005-QA2 A1 II RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,146,619 | 7,458,367 | 6,754,445 | 6,511,542 | | (12,493) | | (12,493) | | 6,499,049 | | (352,430) | (352,430) | 76,023 | 02/25/2035 | 1FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 760985-4U-2 | RAMP 2004-RZ2 A16 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,799,408 | 3,009,605 | 2,841,634 | 2,867,412 | | (38,185) | | (38,185) | | 2,829,227 | | (29,819) | (29,819) | 51,099 | 07/25/2034 | 1FM |
| 76112B-LA-6 | RAMP_04-RZ4W RMBS | | 05/27/2014 | SCHEDULED REDEMPTION | | 360,952 | 360,952 | 360,952 | 360,952 | | | | | | 360,952 | | | | 956 | 12/25/2034 | 5* |
| 75281A-AK-5 | RANGE RESOURCES CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,138,750 | 3,000,000 | 3,240,000 | 3,136,767 | | (11,261) | | (11,261) | | 3,125,506 | | 13,244 | 13,244 | 90,667 | 05/15/2019 | 3FE |
| 76110W-LL-8 | RASC 2001-KS2 A15 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,055,793 | 3,019,311 | 3,148,104 | 3,019,311 | | | | | | 3,019,311 | | 36,482 | 36,482 | 75,554 | 08/25/2041 | 3FM |
| 76110W-NG-7 | RASC 2002-KS2 A15 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,105,676 | 3,084,605 | 3,084,589 | 3,084,606 | | | | | | 3,084,606 | | 21,069 | 21,069 | 74,840 | 04/25/2032 | 1FM |
| 76110W-PD-2 | RASC 2002-KS4 RMBS | | 06/01/2014 | Various | | 147,063 | 151,254 | 133,006 | 167,817 | | 13,967 | | 13,967 | | 147,063 | | | | 4,231 | 07/25/2032 | 1FM |
| 75405U-AB-2 | RASGAS 3 2016 | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,385,600 | 2,240,000 | 2,146,144 | 2,200,535 | | 540 | | 540 | | 2,201,075 | | 184,525 | 184,525 | 65,681 | 09/30/2016 | 1FE |
| 75405T-AA-7 | RASGAS II 2020 | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,154,891 | 6,652,000 | 6,250,951 | 6,474,540 | | 77 | | 77 | | 6,474,617 | | 680,274 | 680,274 | 177,190 | 09/30/2020 | 1FE |
| 45660N-VH-5 | RAST 2003-A11 A9 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,982,885 | 8,587,483 | 8,669,333 | 8,613,376 | | (54) | | (54) | | 8,613,322 | | 369,563 | 369,563 | 162,955 | 09/25/2037 | 1FM |
| 45660N-VZ-5 | RAST 2003-A13 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 252,845 | 252,845 | 243,917 | 248,250 | | 4,595 | | 4,595 | | 252,845 | | | | 6,647 | 01/25/2034 | 1FM |
| 45660N-K8-7 | RAST 2004-A4 A15 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,728,568 | 5,487,996 | 5,436,032 | 5,453,283 | | 81 | | 81 | | 5,453,364 | | 275,204 | 275,204 | 99,225 | 01/25/2041 | 1FM |
| 45660L-EW-5 | RAST 2005-A1 A3 RMBS | | 05/01/2014 | SCHEDULED REDEMPTION | | 220,367 | 220,367 | 182,905 | 201,427 | | 18,940 | | 18,940 | | 220,367 | | | | 5,195 | 03/25/2042 | 1FM |
| 755111-AJ-0 | RAYTHEON CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,882,750 | 5,000,000 | 5,325,275 | 5,163,298 | | (8,602) | | (8,602) | | 5,154,696 | | 728,054 | 728,054 | 183,750 | 03/15/2018 | 1FE |
| 755111-BR-1 | RAYTHEON COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,252,612 | 3,000,000 | 3,244,860 | 3,183,924 | | (6,815) | | (6,815) | | 3,177,108 | | 75,504 | 75,504 | 82,867 | 02/15/2020 | 1FE |
| 755111-BT-7 | RAYTHEON COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 24,988,113 | 24,735,000 | 24,179,845 | 24,309,917 | | 13,893 | | 13,893 | | 24,323,810 | | 664,303 | 664,303 | 356,424 | 10/15/2020 | 1FE |
| 75902X-AA-6 | REG DIVER 041 CDO - CF - PREFERRED | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,616,341 | 15,264,034 | 15,264,034 | 15,264,034 | | | | | | 15,264,034 | | (5,647,692) | (5,647,692) | 45,840 | 02/15/2034 | 1FE |
| 75884R-AL-7 | REGENCY CENTERS LP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,004,990 | 5,000,000 | 4,987,350 | 5,047,110 | | (40,768) | | (40,768) | | 5,006,342 | | (1,352) | (1,352) | 114,125 | 04/15/2014 | 2FE |
| 75886A-AG-3 | REGENCY ENERGY PARTNERS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 604,500 | 600,000 | 610,500 | 609,141 | | (282) | | (282) | | 608,859 | | (4,359) | (4,359) | 15,217 | 04/15/2023 | 3FE |
| 759351-AE-9 | REINSURANCE GRP OF AMER | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,075,000 | 10,000,000 | 9,966,000 | 9,966,452 | | 18 | | 18 | | 9,966,470 | | 108,530 | 108,530 | 198,750 | 12/15/2065 | 2FE |
| 759470-A@-6 | RELIANCE INDUSTRIES LTD (INDIA) SERIES B | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 38,315,200 | 35,000,000 | 34,461,014 | 34,698,019 | | 13,478 | | 13,478 | | 34,711,497 | | 3,603,703 | 3,603,703 | 1,240,293 | 09/18/2018 | 2 |
| 760759-AL-4 | REPUBLIC SERVICES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,300,665 | 5,000,000 | 5,129,050 | 5,086,364 | | (4,606) | | (4,606) | | 5,081,758 | | 218,907 | 218,907 | 71,778 | 05/15/2018 | 2FE |
| 24227V-AL-2 | REYNOLDS & REYNOLDS (DEALER COMPTR SVC) | | 06/30/2014 | SCHEDULED REDEMPTION | | 43,415 | 43,415 | 43,263 | 43,254 | | 161 | | 161 | | 43,415 | | | | 78 | 04/21/2016 | 3FE |
| 76173F-AQ-0 | REYNOLDS GROUP HLDG INCREMENTAL US TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 5,491 | 5,491 | 5,491 | 5,491 | | | | | | 5,491 | | | | | 12/01/2018 | 4FE |
| 761735-AD-1 | REYNOLDS GROUP HOLDINGS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,050,000 | 3,750,000 | 3,663,125 | 3,677,351 | | 1,895 | | 1,895 | | 3,679,246 | | 370,754 | 370,754 | 161,849 | 02/15/2021 | 4FE |
| 76110V-LA-4 | RFMS2 02 HI4 A-6 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,071,836 | 1,086,183 | 1,085,810 | 1,085,985 | | 23 | | 23 | | 1,086,008 | | (14,172) | (14,172) | 20,872 | 10/25/2027 | 1FM |
| 76110V-GP-7 | RFMS2 2001-HI3 AI7 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 756,181 | 760,372 | 787,401 | 769,135 | | (893) | | (893) | | 768,242 | | (12,060) | (12,060) | 18,854 | 07/25/2026 | 1FM |
| 76110V-LM-8 | RFMS2 2002-HI5, A7 RMBS | | 06/01/2014 | Various | | 1,783,982 | 1,746,258 | 1,745,364 | 1,745,959 | | 33 | | 33 | | 1,745,992 | | 37,990 | 37,990 | 35,922 | 01/25/2028 | 1FM |
| 76110V-MG-0 | RFMS2 2003-HI1 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,138,426 | 1,089,545 | 1,089,370 | 1,089,484 | | 3 | | 3 | | 1,089,486 | | 48,939 | 48,939 | 20,787 | 04/25/2028 | 1FM |
| 76110V-NE-4 | RFMS2 2003-HI2, A-6 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,058,387 | 2,028,963 | 2,028,503 | 2,028,832 | | 4 | | 4 | | 2,028,836 | | 29,551 | 29,551 | 34,117 | 07/25/2028 | 1FM |
| 43710R-AG-6 | RFMS2 2007-HSA2 A6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 911,255 | 911,255 | 911,126 | 911,197 | | 58 | | 58 | | 911,255 | | | | 555,471 | 04/25/2037 | 5FM |
| 43710W-AF-7 | RFMS2 2007-HSA3 A16 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 517,514 | 517,514 | 517,336 | 517,439 | | 75 | | 75 | | 517,514 | | | | 376,486 | 06/25/2037 | 5FM |
| 76110V-JQ-2 | RFMS2_02-HI2 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 69,569 | 69,569 | 69,536 | 69,746 | | (177) | | (177) | | 69,569 | | | | 2,453 | 03/25/2032 | 1FM |
| 76110V-JX-7 | RFMS2_02-HI3 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,214,124 | 3,258,977 | 3,066,878 | 2,509,625 | | (99,419) | | (99,419) | | 2,410,206 | | 803,918 | 803,918 | 73,371 | 06/25/2032 | 1FM |
| 76111X-MG-5 | RFMSI 2004-S6 3A6 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 301,007 | 301,007 | 296,492 | 299,885 | | 1,121 | | 1,121 | | 301,007 | | | | 6,864 | 07/25/2034 | 1FM |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 69,269 | 72,180 | 55,415 | 53,084 | | 16,185 | | 16,185 | | 69,269 | | | | 2,073 | 12/25/2039 | 1FM |
| 76200R-AV-0 | RFMSI 2007-S7 A20 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 440,559 | 507,754 | 404,444 | 388,248 | | 52,311 | | 52,311 | | 440,559 | | | | 14,569 | 09/25/2037 | 1FM |
| 013716-AV-7 | RIO TINTO ALCAN INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,339,093 | 5,100,000 | 5,378,562 | 5,185,118 | | (14,724) | | (14,724) | | 5,170,393 | | 168,700 | 168,700 | 85,000 | 06/01/2015 | 1FE |
| 767201-AK-2 | RIO TINTO FIN USA LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,241,370 | 10,000,000 | 9,922,500 | 9,944,114 | | 1,811 | | 1,811 | | 9,945,925 | | 295,445 | 295,445 | 144,861 | 11/02/2020 | 1FE |
| 76720A-AC-0 | RIO TINTO FIN USA LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 12,004,548 | 12,000,000 | 11,936,880 | 11,946,527 | | 1,402 | | 1,402 | | 11,947,929 | | 56,619 | 56,619 | 220,500 | 03/22/2022 | 1FE |
| 767201-AF-3 | RIO TINTO FINANCE PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,013,394 | 2,000,000 | 2,398,366 | 2,032,724 | | (24,543) | | (24,543) | | 2,008,181 | | 5,213 | 5,213 | 74,583 | 05/01/2014 | 1FE |
| 771196-AS-1 | ROCHE HLDGS INC | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 34,784,080 | 29,607,000 | 33,566,581 | 32,285,967 | | (117,148) | | (117,148) | | 32,168,819 | | 2,615,261 | 2,615,261 | 1,036,245 | 03/01/2019 | 1FE |
| 771367-C@-6 | ROCHESTER GAS & ELECTRIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,489,173 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 489,173 | 489,173 | 583,111 | 07/29/2021 | 1 |
| 772739-AQ-1 | ROCK-TENN CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,027,565 | 5,000,000 | 4,948,767 | 4,951,993 | | 1,083 | | 1,083 | | 4,953,077 | | 74,488 | 74,488 | 116,667 | 03/01/2023 | 3FE |
| 774341-AC-5 | ROCKWELL COLLINS INC | | 05/30/2014 | BANK OF AMERICA/MERRILL LYNCH | | 5,042,550 | 5,000,000 | 4,985,950 | 4,988,570 | | 548 | | 548 | | 4,989,118 | | 53,433 | 53,433 | 85,681 | 11/15/2021 | 1FE |
| 775109-AW-1 | ROGERS COMMUNICATIONS IN | A | 05/29/2014 | Various | | 9,528,210 | 10,000,000 | 9,984,500 | 9,985,597 | | 459 | | 459 | | 9,986,056 | | (457,846) | (457,846) | 189,167 | 03/15/2023 | 2FE |
| 78008T-LB-8 | ROYAL BANK OF CANADA | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,326,790 | 10,000,000 | 9,993,900 | 9,996,798 | | 306 | | 306 | | 9,997,104 | | 329,686 | 329,686 | 160,361 | 07/20/2016 | 1FE |
| 74966U-AH-3 | RPI FINANCE Term Loan Facilt1iy B-2 | | 06/30/2014 | SCHEDULED REDEMPTION | | 30,757 | 30,757 | 30,703 | 30,700 | | 57 | | 57 | | 30,757 | | | | 254 | 05/09/2018 | 2FE |
| 749685-AS-2 | RPM INTERNATIONAL INC | | 05/29/2014 | JPMORGAN CHASE & CO. | | 4,870,550 | 5,000,000 | 4,993,550 | 4,994,201 | | 238 | | 238 | | 4,994,439 | | (123,889) | (123,889) | 94,875 | 11/15/2022 | 2FE |
| 75405R-AA-1 | RPRO_05-1A ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,591,890 | 4,936,985 | 4,936,985 | 4,936,985 | | | | | | 4,936,985 | | (345,095) | (345,095) | 9,007 | 03/23/2024 | 1FE |
| 74986@-AD-3 | RREEF AMERICA REIT II SER. A SR NTS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,237,487 | 5,000,000 | 4,541,601 | 4,883,600 | | 19,382 | | 19,382 | | 4,902,982 | | 334,505 | 334,505 | 75,900 | 06/13/2015 | 1 |
| 781172-AB-7 | RUBY PIPELINE LLC SR UNSEC 2022 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 26,864,475 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | 1,864,475 | 1,864,475 | 750,000 | 04/01/2022 | 2FE |
| 78118M-AB-2 | RUBY WESTERN PIPELINE TERM LOAN | | 04/10/2014 | SCHEDULED REDEMPTION | | 88,087 | 88,087 | 88,653 | 88,673 | | (585) | | (585) | | 88,087 | | | | 26,091 | 03/27/2020 | 3FE |
| 785592-AA-4 | SABINE PASS LIQUEFACTION | | 03/24/2014 | EXCHANGE | | | | | 8,503,436 | | (8,320) | | (8,320) | | | | | | 233,244 | 02/01/2021 | 3FE |
| 79546V-AJ-5 | SALLY HOLDINGS/SALLY CAP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,379,375 | 2,250,000 | 2,317,500 | 2,311,392 | | (2,040) | | (2,040) | | 2,309,352 | | 70,023 | 70,023 | 43,125 | 06/01/2022 | 3FE |
| 79722#-AA-5 | SAN DIEGO BALLPARK FUNDING LLC (STADIUM) | | 04/15/2014 | SCHEDULED REDEMPTION | | 233,594 | 233,594 | 233,594 | 232,354 | | 1,239 | | 1,239 | | 233,594 | | | | 10,243 | 07/15/2025 | 2FE |
| 79722#-AB-3 | SAN DIEGO BALLPARK P-1 (PARKING) FUNDING | | 04/15/2014 | SCHEDULED REDEMPTION | | 46,719 | 46,719 | 46,719 | 46,719 | | | | | | 46,719 | | | | 1,659 | 07/15/2025 | 2FE |
| 80007P-AN-9 | SANDRIDGE ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,174,250 | 1,100,000 | 1,117,291 | 1,114,810 | | (591) | | (591) | | 1,114,219 | | 60,031 | 60,031 | 44,917 | 03/15/2021 | 4FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 08277*-AG-6 | SANTOS FINANCE LTD SERIES C SR NTS | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,526,216 | 21,000,000 | 21,000,000 | 21,000,000 | | | | | | 21,000,000 | | 526,216 | 526,216 | 617,808 | 10/03/2014 | 2 |
| 86359D-SR-9 | SASC 2005-17 5A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 501,333 | 515,578 | 410,553 | 393,924 | | 107,408 | | 107,408 | | 501,333 | | | | 13,881 | 10/25/2035 | 1FM |
| 78404X-AE-5 | SBA SENIOR FIN II LLC INCRL TRANCHE B TL | | 10/31/2013 | VARIOUS | | | | | | | | | | | | | | | 2,283 | 09/28/2019 | 3FE |
| 78401F-AD-9 | SBA TELECOMMUNICATIONS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,675,868 | 4,406,000 | 4,890,660 | 4,646,974 | | (23,600) | | (23,600) | | 4,623,374 | | 52,493 | 52,493 | 228,194 | 08/15/2019 | 4FE |
| 806850-AA-4 | SCHLUMBERGER OILFIELD UK | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,947,192 | 24,000,000 | 23,929,440 | 23,949,401 | | 1,493 | | 1,493 | | 23,950,894 | | 1,996,298 | 1,996,298 | 716,800 | 01/15/2021 | 1FE |
| 80687P-AA-4 | SCHNEIDER ELECTRIC SA | F | 05/29/2014 | BARCLAYS | | 9,853,700 | 10,000,000 | 9,973,400 | 9,976,339 | | 1,008 | | 1,008 | | 9,977,347 | | (123,647) | (123,647) | 201,583 | 09/27/2022 | 1FE |
| 81013T-AB-7 | SCOTTISH POWER PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,800,623 | 6,525,000 | 6,232,223 | 6,463,919 | | 12,259 | | 12,259 | | 6,476,178 | | 324,444 | 324,444 | 190,947 | 03/15/2015 | 2FE |
| 80282D-AD-4 | SDART 2010-1 A4 ABS | | 05/15/2014 | SCHEDULED REDEMPTION | | 5,250,000 | 5,250,000 | 5,248,526 | 5,249,901 | | 99 | | 99 | | 5,250,000 | | | | 53,156 | 05/15/2017 | 1FE |
| 811904-AK-7 | SEACOR HOLDINGS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,937,500 | 3,500,000 | 3,791,250 | 3,738,770 | | (8,735) | | (8,735) | | 3,730,035 | | 207,465 | 207,465 | 129,063 | 10/01/2019 | 3FE |
| 81211K-AR-1 | SEALED AIR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,302,500 | 2,000,000 | 2,287,500 | 2,227,072 | | (12,368) | | (12,368) | | 2,214,704 | | 87,796 | 87,796 | 91,194 | 09/15/2021 | 4FE |
| 81211K-AS-9 | SEALED AIR CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,212,750 | 1,100,000 | 1,106,000 | 1,105,345 | | (157) | | (157) | | 1,105,188 | | 107,562 | 107,562 | 23,833 | 12/01/2020 | 4FE |
| 81683R-AJ-3 | SEMINOLE TRIBE OF FLORIDA 2007B SERIES B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,213,000 | 8,300,000 | 8,300,000 | 8,300,000 | | | | | | 8,300,000 | | 913,000 | 913,000 | 323,866 | 10/01/2020 | 2FE |
| 816851-AJ-8 | SEMPRA ENERGY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,616,228 | 4,000,000 | 3,794,440 | 3,882,951 | | 5,702 | | 5,702 | | 3,888,653 | | 727,575 | 727,575 | 72,433 | 06/15/2018 | 2FE |
| 816851-AN-9 | SEMPRA ENERGY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,669,749 | 1,500,000 | 1,496,670 | 1,498,685 | | 127 | | 127 | | 1,498,812 | | 170,937 | 170,937 | 32,500 | 06/01/2016 | 2FE |
| 81725W-AF-0 | SENSATA TECHNOLOGIES BV | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 803,438 | 750,000 | 782,813 | 773,811 | | (1,621) | | (1,621) | | 772,190 | | 31,247 | 31,247 | 18,417 | 05/15/2019 | 3FE |
| 81726J-AC-5 | SENSATA TECHNOLOGY FINANCE CO LLC TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 2,359 | 2,359 | 2,362 | 2,362 | | (4) | | (4) | | 2,359 | | | | 33 | 05/12/2019 | 2FE |
| 81726J-AZ-4 | SENSATA TECHNOLOGY FINANCE CO LLC TL | | 12/21/2012 | VARIOUS | | | | | | | | | | | | | | | 972 | 05/12/2018 | 2FE |
| 81726H-AC-9 | SENSUS USA INC. TERM LOAN FIRST LIEN | | 06/30/2014 | SCHEDULED REDEMPTION | | 3,740 | 3,740 | 3,723 | 3,729 | | 11 | | 11 | | 3,740 | | | | 90 | 05/09/2017 | 4FE |
| 817565-BQ-6 | SERVICE CORP INTL | | 05/12/2014 | TENDER OFFER | | 2,048,540 | 2,000,000 | 2,125,000 | 2,045,945 | | (13,093) | | (13,093) | | 2,032,851 | | 15,689 | 15,689 | 142,875 | 04/01/2015 | 4FE |
| 817565-BV-5 | SERVICE CORP INTL | | 05/12/2014 | TENDER OFFER | | 440,997 | 425,000 | 425,000 | 425,000 | | | | | | 425,000 | | 15,997 | 15,997 | 27,377 | 05/15/2019 | 3FE |
| 78412F-AL-8 | SESI LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,396,250 | 2,250,000 | 2,280,938 | 2,268,515 | | (1,261) | | (1,261) | | 2,267,254 | | 128,996 | 128,996 | 59,766 | 05/01/2019 | 3FE |
| 78412F-AP-9 | SESI LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,230,000 | 2,000,000 | 2,185,000 | 2,145,892 | | (5,884) | | (5,884) | | 2,140,008 | | 89,992 | 89,992 | 41,958 | 12/15/2021 | 3FE |
| 36849#-AA-3 | SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC. | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,687,400 | 3,268,964 | 3,268,964 | 3,268,964 | | | | | | 3,268,964 | | 418,436 | 418,436 | 142,406 | 01/02/2020 | 1 |
| 822582-AJ-1 | SHELL INTERNATIONAL FIN | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,415,092 | 4,000,000 | 3,986,160 | 3,991,361 | | 333 | | 333 | | 3,991,694 | | 423,398 | 423,398 | 90,300 | 09/22/2019 | 1FE |
| 822582-AQ-5 | SHELL INTERNATIONAL FIN | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,131,968 | 4,000,000 | 3,997,240 | 3,999,132 | | 143 | | 143 | | 3,999,275 | | 132,693 | 132,693 | 32,033 | 06/28/2015 | 1FE |
| 824612-AC-9 | SHINNECOCK 061AA2 CDO - CF - LOANS | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,625,000 | 15,000,000 | 12,581,250 | 13,610,804 | | 118,185 | | 118,185 | | 13,728,989 | | 896,011 | 896,011 | 44,903 | 07/15/2018 | 1FE |
| N7660#-AG-2 | SHV NEDERLAND B.V. SER. C GTD. SR. NTS | F | 06/28/2014 | Various | | 5,051,658 | 5,000,000 | 5,019,086 | 5,001,874 | | (1,874) | | (1,874) | | 5,000,000 | | 51,658 | 51,658 | 94,913 | 06/28/2014 | 2 |
| 826418-BD-6 | SIERRA PACIFIC POWER CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,080,170 | 10,000,000 | 10,617,100 | 10,240,674 | | (24,086) | | (24,086) | | 10,216,588 | | 863,582 | 863,582 | 226,667 | 05/15/2016 | 1FE |
| 826552-AA-9 | SIGMA-ALDRICH | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,197,290 | 10,000,000 | 9,991,500 | 9,993,895 | | 199 | | 199 | | 9,994,094 | | 203,196 | 203,196 | 140,625 | 11/01/2020 | 1FE |
| 83238P-AA-2 | SMITHS GROUP PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,052,900 | 10,000,000 | 10,321,715 | 10,029,569 | | (19,860) | | (19,860) | | 10,009,709 | | 43,191 | 43,191 | 228,556 | 05/15/2014 | 2FE |
| 832696-AB-4 | SMUCKER (J.M.) CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,178,640 | 8,000,000 | 7,984,640 | 7,987,583 | | 347 | | 347 | | 7,987,930 | | 190,710 | 190,710 | 129,111 | 10/15/2021 | 2FE |
| 832696-C*-7 | SMUCKER (J.M.) CO. (UNITED STATES) 15/10 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 24,028,955 | 21,875,000 | 21,875,000 | 21,875,000 | | | | | | 21,875,000 | | 2,153,955 | 2,153,955 | 607,031 | 04/01/2022 | 2 |
| F84938-AD-1 | SODEXO SENIOR NOTES 2018 | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,389,996 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 1,389,996 | 1,389,996 | 428,711 | 03/29/2018 | 2 |
| F84938-AE-9 | SODEXO SENIOR NOTES 2021 | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,810,893 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | 810,893 | 810,893 | 269,714 | 03/29/2021 | 2 |
| 841504-AA-1 | SOUTHEAST SUPPLY HEADER | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,133,710 | 10,000,000 | 10,170,000 | 10,024,723 | | (9,870) | | (9,870) | | 10,014,853 | | 118,857 | 118,857 | 304,472 | 08/15/2014 | 2FE |
| 60527T-A*-5 | SOUTHERN CO/MISS PWR/MISS BFC ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,750,000 | 5,000,000 | 5,913,450 | 5,496,252 | | (12,787) | | (12,787) | | 5,483,465 | | 266,535 | 266,535 | 159,435 | 10/20/2021 | 1 |
| 843646-AG-5 | SOUTHERN POWER CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,092,625 | 12,500,000 | 12,500,000 | 12,500,000 | | | | | | 12,500,000 | | 592,625 | 592,625 | 301,042 | 11/15/2036 | 2FE |
| 843877-AJ-0 | SOUTHERN STATES COOP INC | | 05/12/2014 | BANK MONTREAL / NESBITT BURNS | | 3,461,500 | 3,500,000 | 3,395,000 | 3,398,299 | | 3,343 | | 3,343 | | 3,401,642 | | 59,858 | 59,858 | 263,472 | 08/15/2021 | 4FE |
| 844730-AG-6 | SOUTHTRUST CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,275,875 | 25,000,000 | 25,372,750 | 25,021,706 | | (11,912) | | (11,912) | | 25,009,794 | | 266,081 | 266,081 | 426,944 | 06/15/2014 | 1FE |
| 844895-AV-4 | SOUTHWEST GAS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,764,585 | 7,500,000 | 7,497,450 | 7,497,833 | | 56 | | 56 | | 7,497,889 | | 266,696 | 266,696 | 145,313 | 04/01/2022 | 1FE |
| 845467-AH-2 | SOUTHWESTERN ENERGY CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,692,650 | 25,000,000 | 24,941,122 | 24,946,310 | | 1,379 | | 1,379 | | 24,947,689 | | 744,961 | 744,961 | 558,056 | 03/15/2022 | 2FE |
| 84604K-AE-9 | SOVC_07-C1 CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,006,382 | 1,006,382 | 993,382 | 1,033,842 | | (27,461) | | (27,461) | | 1,006,382 | | | | 16,665 | 07/22/2030 | 1FM |
| 84755T-AE-7 | SPECTRA ENERGY CAPITAL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,086,200 | 10,000,000 | 9,967,700 | 9,970,015 | | 698 | | 698 | | 9,970,712 | | (884,512) | (884,512) | 179,667 | 03/15/2023 | 2FE |
| Y9033T-AA-9 | SPI ELECTRICITY & GAS | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 25,503,500 | 25,000,000 | 24,799,750 | 25,313,307 | | (92,111) | | (92,111) | | 25,221,196 | | 282,304 | 282,304 | 510,417 | 11/04/2014 | 1FE |
| 85205T-AD-2 | SPIRIT AEROSYSTEMS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 884,813 | 825,000 | 897,188 | 876,263 | | (2,994) | | (2,994) | | 873,269 | | 11,543 | 11,543 | 16,397 | 12/15/2020 | 3FE |
| 852061-AK-6 | SPRINT NEXTEL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,584,375 | 3,750,000 | 4,162,500 | 4,069,752 | | (13,962) | | (13,962) | | 4,055,790 | | 528,585 | 528,585 | 127,500 | 11/15/2018 | 3FE |
| 792860-AJ-7 | ST PAUL TRAVELERS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,570,900 | 5,000,000 | 4,982,400 | 5,408,012 | | (40,149) | | (40,149) | | 5,367,863 | | 203,037 | 203,037 | 87,674 | 06/20/2016 | 1FE |
| 85431N-AD-1 | STANFIELD 06A3L CDO - CF - LOANS | E | 05/27/2014 | SCHEDULED REDEMPTION | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 46,997 | 05/27/2020 | 1FE |
| 854502-AC-5 | STANLEY BLACK & DECKER I | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,044,300 | 5,000,000 | 4,994,900 | 4,995,834 | | 115 | | 115 | | 4,995,949 | | 48,351 | 48,351 | 56,667 | 12/01/2021 | 1FE |
| 854502-AD-3 | STANLEY BLACK & DECKER I | | 05/30/2014 | CITIGROUP GLOBAL MARKETS | | 9,786,250 | 10,000,000 | 9,991,400 | 9,992,271 | | 324 | | 324 | | 9,992,595 | | (206,345) | (206,345) | 169,972 | 11/01/2022 | 1FE |
| 85571N-AB-5 | STARZ LLC/STARZ FIN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,910,125 | 1,850,000 | 1,850,000 | 1,850,000 | | | | | | 1,850,000 | | 60,125 | 60,125 | 50,361 | 09/15/2019 | 3FE |
| 85748D-AA-7 | STATE STREET CAP TR IV | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 28,700,000 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | (6,300,000) | (6,300,000) | 127,944 | 06/15/2037 | 2FE |
| 857477-AG-8 | STATE STREET CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 22,093,340 | 20,000,000 | 19,931,000 | 19,947,499 | | 1,560 | | 1,560 | | 19,949,059 | | 2,144,281 | 2,144,281 | 495,833 | 03/07/2021 | 1FE |
| 85771P-AB-8 | STATOIL ASA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,354,185 | 19,300,000 | 19,257,926 | 19,277,049 | | 1,499 | | 1,499 | | 19,278,549 | | 1,075,636 | 1,075,636 | 375,278 | 08/17/2017 | 1FE |
| 85771P-AG-7 | STATOIL ASA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,061,825 | 15,000,000 | 14,951,400 | 14,956,141 | | 1,087 | | 1,087 | | 14,957,229 | | (895,404) | (895,404) | 259,292 | 01/17/2023 | 1FE |
| 858119-AT-7 | STEEL DYNAMICS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 815,625 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | 65,625 | 65,625 | 28,839 | 08/15/2019 | 3FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 858119-AZ-3 | STEEL DYNAMICS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,628,000 | 1,600,000 | 1,607,562 | 1,607,486 | | (213) | | (213) | | 1,607,273 | | 20,727 | 20,727 | 38,733 | 04/15/2023 | 3FE |
| 858271-AA-7 | STEELRIVER TRANSMISSION COMPANY LLC 4.7 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,191,297 | 14,406,571 | 14,406,571 | 14,406,571 | | | | | | 14,406,571 | | 784,726 | 784,726 | 171,553 | 06/30/2017 | 2FE |
| 85915#-AE-1 | STERICYCLE INC. 4.47% SENIOR UNSECURED N | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,446,427 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 446,427 | 446,427 | 164,893 | 10/15/2020 | 2 |
| 864486-AE-5 | SUBURBAN PROPANE PARTNRS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,438,063 | 4,177,000 | 4,422,815 | 4,354,880 | | (16,525) | | (16,525) | | 4,338,355 | | 99,708 | 99,708 | 156,638 | 10/01/2018 | 3FE |
| 864486-AG-0 | SUBURBAN PROPANE PARTNRS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,223,743 | 2,017,000 | 2,143,672 | 2,127,175 | | (4,184) | | (4,184) | | 2,122,991 | | 100,751 | 100,751 | 99,169 | 08/01/2021 | 3FE |
| 866930-AB-6 | SUNAMERICA INC. | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,260,270 | 1,000,000 | 1,214,075 | 1,135,645 | | (2,713) | | (2,713) | | 1,132,931 | | 127,339 | 127,339 | 34,531 | 04/28/2023 | 2FE |
| 867229-AC-0 | SUNCOR ENERGY INC | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,433,580 | 7,186,000 | 8,374,349 | 8,151,537 | | (7,591) | | (7,591) | | 8,143,947 | | 1,289,633 | 1,289,633 | 342,533 | 02/01/2032 | 2FE |
| 86736G-AN-4 | SUNGARD DATA TRANCHE D TERM LOAN | | 10/18/2013 | VARIOUS | | | | | | | | | | | | | | | 12,750 | 01/31/2020 | 3FE |
| 86736G-AP-9 | SUNGARD DATA TRANCHE E TERM LOAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,847,410 | 1,842,803 | 1,809,179 | 1,812,451 | | 1,009 | | 1,009 | | 1,813,460 | | 33,950 | 33,950 | 21,266 | 03/08/2020 | 3FE |
| 86765B-AJ-8 | SUNOCO LOGISTICS PARTNER | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,319,446 | 13,700,000 | 13,927,789 | 13,884,430 | | (4,767) | | (4,767) | | 13,879,663 | | 439,782 | 439,782 | 399,926 | 02/15/2022 | 2FE |
| 869099-AF-8 | SUSQUEHANNA BANCSHARES | | 05/01/2014 | MATURED | | 4,000,000 | 4,000,000 | 3,944,600 | 3,997,792 | | 2,208 | | 2,208 | | 4,000,000 | | | | 41,425 | 05/01/2014 | 3FE |
| 870537-AA-5 | SWEETWATER INVESTORS SR SEC NOTES ABS | | 05/15/2014 | MATURED | | 649,209 | 649,209 | 649,209 | 649,209 | | | | | | 649,209 | | | | 19,070 | 05/15/2014 | 2 |
| 87075R-AL-1 | SWIFT TRANSPORTATION CO. LLC TL B-2 | | 06/09/2014 | SCHEDULED REDEMPTION | | 137,245 | 137,245 | 142,667 | 141,835 | | (4,590) | | (4,590) | | 137,245 | | | | 3,542 | 12/21/2017 | 3FE |
| 87164K-AA-2 | SYNGENTA FINANCE NV | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,874,876 | 12,000,000 | 11,980,560 | 11,983,556 | | 438 | | 438 | | 11,983,993 | | (109,117) | (109,117) | 190,625 | 03/28/2022 | 1FE |
| 87164K-AB-0 | SYNGENTA FINANCE NV | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,966,043 | 3,000,000 | 2,995,020 | 2,995,168 | | 22 | | 22 | | 2,995,190 | | (29,147) | (29,147) | 66,719 | 03/28/2042 | 1FE |
| 871829-AQ-0 | SYSCO CORPORATION | | 05/28/2014 | Various | | 12,498,180 | 13,000,000 | 12,833,860 | 12,856,785 | | 5,350 | | 5,350 | | 12,862,136 | | (363,956) | (363,956) | 137,150 | 06/12/2022 | 1FE |
| 87425E-AM-5 | TALISMAN ENERGY | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,915,085 | 15,000,000 | 14,886,300 | 14,916,620 | | 2,581 | | 2,581 | | 14,919,201 | | (4,116) | (4,116) | 375,000 | 02/01/2021 | 2FE |
| 875127-AZ-5 | TAMPA ELECTRIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,703,710 | 5,000,000 | 5,304,850 | 5,233,246 | | (6,685) | | (6,685) | | 5,226,561 | | 477,149 | 477,149 | 102,000 | 05/15/2021 | 1FE |
| 87612B-AK-8 | TARGA RESOURCES PARTNERS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,125,000 | 2,000,000 | 2,140,333 | 2,124,346 | | (4,579) | | (4,579) | | 2,119,768 | | 5,232 | 5,232 | 85,000 | 08/01/2022 | 3FE |
| 87612B-AN-2 | TARGA RESOURCES PARTNERS | | 05/21/2014 | EXCHANGE | | 5,458,306 | 6,000,000 | 5,445,000 | | | 13,306 | | 13,306 | | 5,458,306 | | | | 131,750 | 11/15/2023 | 3FE |
| 87612E-AV-8 | TARGET CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,037,370 | 15,000,000 | 15,264,400 | 15,202,849 | | (7,061) | | (7,061) | | 15,195,788 | | 841,582 | 841,582 | 413,333 | 07/15/2020 | 1FE |
| 87650Q-AF-9 | TASC, INC. TERM LOAN B | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 912,230 | 970,777 | 968,268 | 968,531 | | 265 | | 265 | | 968,796 | | (56,566) | (56,566) | 11,043 | 12/18/2015 | 4FE |
| 877249-AD-4 | TAYLOR MORRISON COMMUNITIES INC | | 05/23/2014 | BANK OF AMERICA/MERRILL LYNCH | | 736,875 | 750,000 | 750,000 | | | | | | | 750,000 | | (13,125) | (13,125) | 9,844 | 03/01/2024 | 4FE |
| 872312-AA-1 | TCM SUB LLC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,329,685 | 15,000,000 | 14,987,100 | 14,997,172 | | 673 | | 673 | | 14,997,846 | | 331,839 | 331,839 | 378,667 | 01/15/2015 | 2FE |
| 87235M-AJ-4 | TCW LEV INC II CDO - MV - LOANS | | 06/15/2014 | Various | | 8,989 | 4,325 | | | | | | | | | | 8,989 | 8,989 | | 12/31/2014 | 6FE |
| 872376-AC-2 | TCWGP IIA2A CDO - CF - PROJ FIN | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 18,600,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (1,400,000) | (1,400,000) | 148,512 | 06/15/2016 | 1FE |
| 872377-AJ-5 | TCWGP IIIB2 CDO - CF - PROJ FIN | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,550,000 | 23,000,000 | 23,000,000 | 23,000,000 | | | | | | 23,000,000 | | (3,450,000) | (3,450,000) | 444,130 | 09/01/2017 | 3AM |
| 87236Y-AA-6 | TD AMERITRADE HOLDING CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,733,240 | 5,000,000 | 4,993,100 | 4,995,472 | | 163 | | 163 | | 4,995,636 | | 737,604 | 737,604 | 93,333 | 12/01/2019 | 1FE |
| 87236Y-AB-4 | TD AMERITRADE HOLDING CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,122,475 | 5,000,000 | 4,995,050 | 4,999,018 | | 265 | | 265 | | 4,999,283 | | 123,192 | 123,192 | 69,167 | 12/01/2014 | 1FE |
| 878742-AT-2 | TECK RESOURCES LIMITED | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,151,650 | 5,000,000 | 4,998,750 | 4,999,087 | | 28 | | 28 | | 4,999,115 | | 152,535 | 152,535 | 160,000 | 01/15/2021 | 2FE |
| 878742-AY-1 | TECK RESOURCES LIMITED | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,699,660 | 5,000,000 | 4,959,400 | 4,963,925 | | 836 | | 836 | | 4,964,761 | | (265,101) | (265,101) | 125,000 | 02/01/2023 | 2FE |
| 878744-AA-9 | TECK RESOURCES LIMITED | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,999,575 | 5,000,000 | 4,985,250 | 4,988,830 | | 501 | | 501 | | 4,989,331 | | 10,244 | 10,244 | 87,500 | 03/01/2019 | 2FE |
| 88023V-AE-9 | TEMPUR-PEDIC INTERNATIONAL INC TERM B LO | | 06/30/2014 | SCHEDULED REDEMPTION | | 6,292 | 6,292 | 6,214 | 6,232 | | 61 | | 61 | | 6,292 | | | | 37 | 03/18/2020 | 3FE |
| 88031V-AA-7 | TENASKA GATEWAY | | 06/30/2014 | SCHEDULED REDEMPTION | | 216,129 | 216,129 | 211,037 | 212,553 | | 3,576 | | 3,576 | | 216,129 | | | | 3,270 | 12/30/2023 | 2FE |
| 88031Q-AA-8 | TENASKA VIRGINIA | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 17,810,198 | 16,164,227 | 16,198,130 | 16,183,365 | | (417) | | (417) | | 16,182,948 | | 1,627,250 | 1,627,250 | 250,020 | 03/30/2024 | 2FE |
| 87243Q-AA-4 | TENET HEALTHCARE CORP | | 05/09/2014 | EXCHANGE | | 3,878,760 | 3,700,000 | 3,881,250 | 1,200,000 | | (2,154) | | (2,154) | | 3,879,096 | | (336) | (336) | 60,233 | 10/01/2020 | 3FE |
| 880349-AQ-8 | TENNECO INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,487,500 | 5,000,000 | 5,212,500 | 5,147,098 | | (6,439) | | (6,439) | | 5,140,659 | | 346,841 | 346,841 | 101,215 | 12/15/2020 | 3FE |
| 88078F-AU-2 | TEREX CORP NEW TERM LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 4,667 | 4,667 | 4,670 | 4,671 | | (4) | | (4) | | 4,667 | | | | 41 | 04/28/2017 | 3FE |
| 881609-AW-1 | TESORO CORP | | 04/03/2014 | Various | | 2,332,960 | 2,275,000 | 2,573,594 | 2,418,724 | | (19,955) | | (19,955) | | 2,398,769 | | (65,809) | (65,809) | 162,001 | 06/01/2019 | 3FE |
| 881609-AZ-4 | TESORO CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 776,706 | 755,000 | 788,975 | 785,961 | | (978) | | (978) | | 784,984 | | (8,277) | (8,277) | 20,291 | 10/01/2022 | 3FE |
| 881685-AY-7 | TEXACO CAPITAL INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 752,057 | 500,000 | 666,607 | 636,674 | | (1,028) | | (1,028) | | 635,646 | | 116,411 | 116,411 | 21,563 | 04/01/2032 | 1FE |
| 882384-AC-4 | TEXAS EASTERN TRANSMISSI | | 05/28/2014 | BARCLAYS | | 14,307,000 | 15,000,000 | 14,970,300 | 14,973,414 | | 1,118 | | 1,118 | | 14,974,532 | | (667,532) | (667,532) | 263,667 | 10/15/2022 | 2FE |
| 109696-A*-5 | THE BRINKS COMPANY SERIES A | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 31,436,117 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | 1,436,117 | 1,436,117 | 940,658 | 01/24/2021 | 2 |
| 46361#-AF-9 | THE IRVINE COMPANY 2007 10-YEAR | | 06/30/2014 | EXCHANGE | | 35,000,000 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | | | 1,182,592 | 12/01/2017 | 1FE |
| 883556-AS-1 | THERMO FISHER SCIENTIFIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,158,784 | 6,000,000 | 5,975,220 | 5,993,011 | | 1,287 | | 1,287 | | 5,994,297 | | 164,487 | 164,487 | 80,000 | 05/01/2015 | 2FE |
| 883556-AU-6 | THERMO FISHER SCIENTIFIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,326,021 | 19,000,000 | 18,948,280 | 18,989,682 | | 2,883 | | 2,883 | | 18,992,565 | | 333,456 | 333,456 | 224,701 | 11/20/2014 | 2FE |
| 883556-AX-0 | THERMO FISHER SCIENTIFIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,379,350 | 5,000,000 | 4,967,650 | 4,975,433 | | 728 | | 728 | | 4,976,162 | | 403,188 | 403,188 | 131,250 | 03/01/2021 | 2FE |
| 883556-BA-9 | THERMO FISHER SCIENTIFIC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,124,465 | 5,000,000 | 4,991,300 | 4,995,313 | | 435 | | 435 | | 4,995,748 | | 128,717 | 128,717 | 70,625 | 08/15/2016 | 2FE |
| 884315-AG-7 | THOMAS & BETTS CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,474,048 | 3,000,000 | 3,277,980 | 3,208,343 | | (5,542) | | (5,542) | | 3,202,801 | | 271,247 | 271,247 | 63,750 | 11/15/2021 | 1FE |
| 884903-BG-9 | THOMSON REUTERS CORP | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,897,170 | 10,000,000 | 10,677,900 | 10,490,966 | | (19,036) | | (19,036) | | 10,471,929 | | 425,241 | 425,241 | 216,722 | 10/15/2019 | 2FE |
| 884903-BK-0 | THOMSON REUTERS CORP | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,098,550 | 5,000,000 | 4,978,800 | 4,982,854 | | 473 | | 473 | | 4,983,327 | | 115,223 | 115,223 | 99,299 | 09/30/2021 | 2FE |
| 887228-AA-2 | TIME INC (USA) | | 05/07/2014 | BARCLAYS | | 1,197,000 | 1,200,000 | 1,200,000 | | | | | | | 1,200,000 | | (3,000) | (3,000) | 2,492 | 04/15/2022 | 4FE |
| 88732J-AX-6 | TIME WARNER CABLE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,468,810 | 10,000,000 | 9,936,900 | 9,953,392 | | 1,413 | | 1,413 | | 9,954,806 | | 514,004 | 514,004 | 258,958 | 02/15/2021 | 2FE |
| 88732J-BA-5 | TIME WARNER CABLE INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,560,565 | 15,000,000 | 14,866,350 | 14,892,604 | | 2,995 | | 2,995 | | 14,895,599 | | 664,966 | 664,966 | 350,000 | 09/01/2021 | 2FE |
| 887317-AC-9 | TIME WARNER INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,241,216 | 2,000,000 | 1,990,140 | 1,996,559 | | 277 | | 277 | | 1,996,836 | | 244,380 | 244,380 | 44,389 | 11/15/2016 | 2FE |
| 887317-AQ-8 | TIME WARNER INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,968,176 | 6,000,000 | 5,994,110 | 5,994,897 | | 131 | | 131 | | 5,995,028 | | (26,852) | (26,852) | 60,067 | 06/15/2022 | 2FE |
| 872540-AM-1 | TJX COS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,933,830 | 5,000,000 | 5,364,200 | 5,220,442 | | (8,907) | | (8,907) | | 5,211,535 | | 722,295 | 722,295 | 160,236 | 04/15/2019 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 872540-AP-4 | TJX COS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,633,135 | 5,000,000 | 4,995,550 | 4,995,811 | | 99 | | 99 | | 4,995,911 | | (362,776) | (362,776) | 47,222 | 05/15/2023 | 1FE |
| 87264A-AK-1 | T-MOBILE USA INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 687,375 | 650,000 | 657,094 | | | (165) | | (165) | | 656,929 | | 30,446 | 30,446 | 20,313 | 04/01/2021 | 3FE |
| 87264A-AL-9 | T-MOBILE USA INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 795,000 | 750,000 | 767,101 | | | (263) | | (263) | | 766,837 | | 28,163 | 28,163 | 24,844 | 04/01/2023 | 3FE |
| Y85859-DE-6 | TNB CAPITAL (L) LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,556,024 | 1,500,000 | 1,608,750 | 1,531,319 | | (5,707) | | (5,707) | | 1,525,612 | | 30,411 | 30,411 | 31,938 | 05/05/2015 | 2FE |
| 88947E-AH-3 | TOLL BROS FINANCE CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,840,000 | 4,000,000 | 4,690,000 | 4,427,802 | | (25,382) | | (25,382) | | 4,402,420 | | 437,580 | 437,580 | 164,340 | 10/15/2017 | 3FE |
| 88947E-AJ-9 | TOLL BROS FINANCE CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,270,000 | 2,000,000 | 2,085,000 | 2,060,011 | | (2,157) | | (2,157) | | 2,057,854 | | 212,146 | 212,146 | 56,250 | 11/01/2019 | 3FE |
| 09103#-AB-1 | TOLL HOLDINGS LTD SENIOR UNSECURED NOTES | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 21,017,890 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 1,017,890 | 1,017,890 | 231,167 | 12/07/2017 | 2 |
| 69349F-AH-4 | TOMKINS TL B2 | E | 06/30/2014 | SCHEDULED REDEMPTION | | 15,985 | 15,985 | 15,885 | 15,893 | | 92 | | 92 | | 15,985 | | | | 304 | 09/29/2016 | 3FE |
| 89152U-AA-0 | TOTAL CAPITAL SA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 41,564,240 | 40,000,000 | 40,123,400 | 40,039,499 | | (5,504) | | (5,504) | | 40,033,996 | | 1,530,244 | 1,530,244 | 621,528 | 10/02/2015 | 1FE |
| 87262C-AL-7 | TPF GENERATION HOLDINGS LLC TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 4,090 | 4,090 | 4,096 | 4,096 | | (6) | | (6) | | 4,090 | | | | 98 | 12/31/2017 | 4FE |
| 89334G-AK-0 | TRANS UNION LLC 2013 REPLACEMENT TL | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,219,212 | 4,221,830 | 4,221,830 | 4,221,830 | | | | | | 4,221,830 | | (2,618) | (2,618) | 498 | 02/10/2019 | 3FE |
| 89334G-AN-4 | TRANS UNION LLC 2014 REPLACE TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 11,250 | 11,250 | 11,222 | | | 28 | | 28 | | 11,250 | | | | 50 | 04/09/2021 | 4FE |
| 893045-AC-8 | TRANS-ALLEGHENY INTERSTA | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,240,670 | 10,000,000 | 9,962,600 | 9,991,555 | | 2,008 | | 2,008 | | 9,993,563 | | 247,107 | 247,107 | 284,444 | 01/15/2015 | 2FE |
| 893526-DH-3 | TRANS-CANADA PIPELINES | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,130,796 | 4,000,000 | 3,995,240 | 3,998,569 | | 248 | | 248 | | 3,998,817 | | 131,979 | 131,979 | 45,333 | 06/01/2015 | 1FE |
| 89352H-AJ-8 | TRANS-CANADA PIPELINES | G | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,510,682 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | 10,682 | 10,682 | 3,552 | 06/30/2016 | 1FE |
| 893647-AP-2 | TRANSDIGM INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,255,250 | 4,900,000 | 5,279,750 | 5,122,394 | | (15,540) | | (15,540) | | 5,106,854 | | 148,396 | 148,396 | 111,815 | 12/15/2018 | 5FE |
| 89364M-AX-2 | TRANSDIGM INC TRANCHE C TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 11,063 | 11,063 | 11,049 | 11,049 | | 14 | | 14 | | 11,063 | | | | 116 | 02/28/2020 | 3FE |
| 893830-BC-2 | TRANSOCEAN INC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,780,040 | 5,000,000 | 4,965,450 | 4,969,188 | | 738 | | 738 | | 4,969,926 | | (189,886) | (189,886) | 87,611 | 10/15/2022 | 2FE |
| 09194#-AB-1 | TRANSURBAN FINANCE CO. SER. 2004-1, TR. | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,719,518 | 14,750,000 | 14,529,365 | 14,976,799 | | (18,536) | | (18,536) | | 14,958,263 | | 761,254 | 761,254 | 241,482 | 12/07/2016 | 1FE |
| 89417E-AG-4 | TRAVELERS COS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,415,681 | 7,000,000 | 6,993,700 | 6,995,439 | | 146 | | 146 | | 6,995,585 | | 420,096 | 420,096 | 113,750 | 11/01/2020 | 1FE |
| 89566E-AA-6 | TRISTATE GENERAT ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,672,976 | 7,029,800 | 7,058,566 | 7,038,882 | | 1,113 | | 1,113 | | 7,039,995 | | 632,981 | 632,981 | 284,246 | 01/31/2018 | 1FE |
| 89675*-AN-7 | TRITON CONTAINER INTERNATIONAL 6.07% SEC | E | 04/30/2014 | SCHEDULED REDEMPTION | | 714,286 | 714,286 | 714,286 | 714,286 | | | | | | 714,286 | | | | 21,679 | 04/30/2020 | 2 |
| 89655V-AA-0 | TRL_03-1A ABS | | 06/12/2014 | Various | | 1,303,004 | 1,204,356 | 1,204,356 | 1,204,356 | | | | | | 1,204,356 | | 98,648 | 98,648 | 21,143 | 10/12/2026 | 1FE |
| 89655N-AA-8 | TRL_04-1A ABS | | 06/14/2014 | SCHEDULED REDEMPTION | | 89,504 | 89,504 | 89,504 | 89,504 | | | | | | 89,504 | | | | 2,222 | 08/14/2027 | 1FE |
| 89655X-AA-6 | TRL_06-1A ABS | | 06/14/2014 | SCHEDULED REDEMPTION | | 387,632 | 387,632 | 387,632 | 402,147 | | (14,515) | | (14,515) | | 387,632 | | | | 10,803 | 05/14/2036 | 2FE |
| 872882-AC-9 | TSMC GLOBAL LTD | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 33,930,225 | 35,000,000 | 34,976,550 | 34,979,924 | | 1,139 | | 1,139 | | 34,981,063 | | (1,050,838) | (1,050,838) | 281,215 | 04/03/2018 | 1FE |
| 87305Q-BW-0 | TTX CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 41,511,640 | 40,000,000 | 39,900,400 | 41,638,296 | | (348,821) | | (348,821) | | 41,289,475 | | 222,165 | 222,165 | 1,143,333 | 03/01/2015 | 2FE |
| 87305Q-CD-1 | TTX CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,400,670 | 10,000,000 | 9,966,700 | 9,969,932 | | 740 | | 740 | | 9,970,672 | | (570,002) | (570,002) | 115,222 | 11/15/2022 | 2FE |
| 87305N-AR-9 | TTX CO. 6.61% SR NTS ABS | | 01/15/2014 | Various | | 491 | 491 | 552 | 1,637,561 | | (19,654) | | (19,654) | | 491 | | | | 53,042 | 01/15/2015 | 1FE |
| 87305Q-BU-4 | TTX COMPANY SR UNSECD NTS | | 06/01/2014 | MATURED | | 19,000,000 | 19,000,000 | 18,955,452 | 18,996,528 | | 3,472 | | 3,472 | | 19,000,000 | | | | 534,375 | 06/01/2014 | 2FE |
| 87305Q-BY-6 | TTX COMPANY SR UNSECURED NOTES 2017 | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,661,977 | 9,000,000 | 8,969,400 | 8,989,260 | | 720 | | 720 | | 8,989,980 | | 671,997 | 671,997 | 132,500 | 06/15/2017 | 2FE |
| 898613-AA-2 | TUCKAH_02 ABS | | 06/20/2014 | SCHEDULED REDEMPTION | | 135,696 | 135,696 | 142,218 | 139,602 | | (3,906) | | (3,906) | | 135,696 | | | | 6,035 | 10/20/2025 | 3FE |
| 87309L-AK-4 | TWCC HOLDING CORP - TERM LOAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,857,978 | 1,897,096 | 1,902,193 | 1,902,709 | | (534) | | (534) | | 1,902,175 | | (44,198) | (44,198) | 20,891 | 02/11/2017 | 4FE |
| 90170W-AB-0 | TWIN RIVER MANAGEMENT GROUP TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 4,889 | 4,889 | 4,934 | 4,937 | | (48) | | (48) | | 4,889 | | | | 30 | 11/10/2018 | 4FE |
| 902133-AM-9 | TYCO ELECTRONICS GROUP S | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,915,480 | 10,000,000 | 9,960,700 | 9,967,185 | | 882 | | 882 | | 9,968,067 | | (52,587) | (52,587) | 231,389 | 02/03/2022 | 2FE |
| 902118-BN-7 | TYCO INTERNATIONAL FINAN | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,348,030 | 10,000,000 | 9,967,600 | 9,988,689 | | 1,536 | | 1,536 | | 9,990,225 | | 357,805 | 357,805 | 155,625 | 10/15/2015 | 1FE |
| 902494-AN-3 | TYSON FOODS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,044,300 | 10,000,000 | 9,989,600 | 10,376,130 | | (39,621) | | (39,621) | | 10,336,509 | | 707,791 | 707,791 | 330,000 | 04/01/2016 | 2FE |
| 902494-AT-0 | TYSON FOODS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,215,695 | 5,000,000 | 4,972,900 | 4,976,341 | | 580 | | 580 | | 4,976,921 | | 238,774 | 238,774 | 66,250 | 06/15/2022 | 2FE |
| 90346B-AD-1 | U.S. SECURITY ASSOC. HLDGS DELAYED DRAW | | 06/30/2014 | SCHEDULED REDEMPTION | | 611 | 611 | 611 | 611 | | | | | | 611 | | | | 9 | 07/28/2017 | 4FE |
| 90346B-AC-3 | U.S. SECURITY ASSOC. HLDGS TLB | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,415,123 | 1,409,836 | 1,401,876 | 1,401,326 | | 556 | | 556 | | 1,401,882 | | 13,241 | 13,241 | 235 | 07/28/2017 | 4FE |
| 90269Q-AP-4 | UGI UTILITIES, INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,921,820 | 10,000,000 | 10,000,000 | 10,998,713 | | (70,622) | | (70,622) | | 10,928,091 | | (6,271) | (6,271) | 233,051 | 06/15/2017 | 1FE |
| 902730-AC-4 | UHS ESCROW CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,210,000 | 4,000,000 | 4,160,000 | 4,087,246 | | (7,297) | | (7,297) | | 4,079,950 | | 130,050 | 130,050 | 140,000 | 10/01/2018 | 4FE |
| 904764-AH-0 | UNILEVER CAPITAL CORP | R | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,303,295 | 6,500,000 | 6,436,575 | 6,446,120 | | 370 | | 370 | | 6,446,490 | | 1,856,805 | 1,856,805 | 144,878 | 11/15/2032 | 1FE |
| 907818-BY-3 | UNION PACIFIC CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,268,650 | 1,000,000 | 1,170,650 | 1,124,330 | | (1,448) | | (1,448) | | 1,122,882 | | 145,768 | 145,768 | 47,500 | 02/01/2028 | 2FE |
| 907818-CZ-9 | UNION PACIFIC CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,195,605 | 9,000,000 | 9,769,680 | 9,409,435 | | (24,380) | | (24,380) | | 9,385,056 | | 810,549 | 810,549 | 195,500 | 11/15/2017 | 2FE |
| 907818-DD-7 | UNION PACIFIC CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,966,371 | 5,170,000 | 5,970,781 | 5,749,899 | | (21,011) | | (21,011) | | 5,728,888 | | 237,484 | 237,484 | 198,794 | 02/15/2020 | 2FE |
| 907818-DM-7 | UNION PACIFIC CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,688,087 | 7,000,000 | 6,996,010 | 6,996,521 | | 85 | | 85 | | 6,996,606 | | (308,519) | (308,519) | 146,844 | 01/15/2023 | 2FE |
| 90783Q-AA-4 | UNION PACIFIC CORP ABS | | 06/27/2014 | Various | | 7,070,628 | 7,000,000 | 7,000,000 | 7,000,704 | | (459) | | (459) | | 7,000,245 | | 70,383 | 70,383 | 259,438 | 09/30/2014 | 2FE |
| 94978#-CN-5 | UNION PACIFIC EQUIP. NTS SER A 2004-I AB | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,080,132 | 3,763,369 | 3,763,369 | 3,763,369 | | | | | | 3,763,369 | | 316,763 | 316,763 | 154,664 | 01/02/2022 | 1 |
| 94978#-BQ-9 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,990,661 | 3,718,381 | 3,685,694 | 3,702,392 | | 1,180 | | 1,180 | | 3,703,572 | | 287,089 | 287,089 | 146,425 | 01/02/2021 | 1 |
| 94978#-BR-7 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,064,371 | 2,855,317 | 2,830,221 | 2,843,043 | | 907 | | 907 | | 2,843,950 | | 220,422 | 220,422 | 112,438 | 01/02/2021 | 1 |
| 94978#-BS-5 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,549,397 | 5,125,837 | 5,125,837 | 5,125,837 | | | | | | 5,125,837 | | 423,560 | 423,560 | 201,848 | 01/02/2021 | 1 |
| 90783X-AA-9 | UNION PACIFIC RR 07-3 P ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,811,905 | 3,350,831 | 3,350,831 | 3,350,831 | | | | | | 3,350,831 | | 461,074 | 461,074 | 154,636 | 01/02/2031 | 1FE |
| 908594-AC-8 | UNION TANK CAR CO. SR NTS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,759,462 | 12,727,273 | 12,599,772 | 12,656,885 | | 4,965 | | 4,965 | | 12,661,850 | | 1,097,613 | 1,097,613 | 226,461 | 05/15/2020 | 1 |
| 908594-A*-5 | UNION TANK CAR SECD. NTS ABS | | 06/01/2014 | Various | | 1,491,543 | 1,411,561 | 1,411,561 | 1,411,561 | | | | | | 1,411,561 | | 79,982 | 79,982 | 37,339 | 06/01/2016 | 1 |
| 908594-AB-0 | UNION TANK CAR SR UNSEC. NTS, DUE 2019 | | 06/01/2014 | SCHEDULED REDEMPTION | | 3,181,818 | 3,181,818 | 3,201,045 | 3,382,275 | | (200,457) | | (200,457) | | 3,181,818 | | | | 89,727 | 06/01/2019 | 1 |
| 908906-AC-4 | UNIONBANCAL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,051,685 | 5,000,000 | 4,960,000 | 4,965,258 | | 886 | | 886 | | 4,966,144 | | 85,541 | 85,541 | 50,069 | 06/18/2022 | 1FE |
| H2654#-AA-1 | UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS, | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,127,659 | 10,800,000 | 10,800,000 | 10,800,000 | | | | | | 10,800,000 | | 327,659 | 327,659 | 322,830 | 04/11/2015 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 909218-AB-5 | UNIT CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,385,000 | 2,250,000 | 2,250,637 | 2,249,710 | | (249) | | (249) | | 2,249,462 | | 135,538 | 135,538 | 56,313 | 05/15/2021 | 3FE |
| 911312-AH-9 | UNITED PARCEL SERVICE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,692,915 | 5,000,000 | 5,525,850 | 5,287,413 | | (16,561) | | (16,561) | | 5,270,852 | | 422,063 | 422,063 | 195,556 | 01/15/2018 | 1FE |
| 911312-AL-0 | UNITED PARCEL SERVICE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,000,000 | 2,000,000 | 1,995,560 | 1,999,759 | | 241 | | 241 | | 2,000,000 | | | | 38,750 | 04/01/2014 | 1FE |
| 911312-AM-8 | UNITED PARCEL SERVICE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,378,855 | 15,000,000 | 14,899,500 | 14,927,087 | | 2,327 | | 2,327 | | 14,929,414 | | 449,441 | 449,441 | 333,333 | 01/15/2021 | 1FE |
| 911312-AQ-9 | UNITED PARCEL SERVICE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,868,892 | 22,000,000 | 22,230,690 | 22,205,936 | | (5,324) | | (5,324) | | 22,200,612 | | (1,331,720) | (1,331,720) | 269,500 | 10/01/2022 | 1FE |
| 911365-AU-8 | UNITED RENTALS NORTH AM | | 04/14/2014 | CALLED @ 110.40785810 | | 950,000 | 950,000 | 942,875 | 945,016 | | 184 | | 184 | | 945,200 | | 4,800 | 4,800 | 127,922 | 12/15/2019 | 4FE |
| 911365-AY-0 | UNITED RENTALS NORTH AM | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,006,250 | 1,875,000 | 1,913,384 | 1,906,018 | | (2,019) | | (2,019) | | 1,903,998 | | 102,252 | 102,252 | 76,667 | 07/15/2018 | 3FE |
| 911365-AZ-7 | UNITED RENTALS NORTH AM | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,242,500 | 2,000,000 | 2,075,414 | 2,067,548 | | (2,156) | | (2,156) | | 2,065,392 | | 177,108 | 177,108 | 70,319 | 04/15/2022 | 4FE |
| 913017-BH-1 | UNITED TECHNOLOGIES CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,474,070 | 10,000,000 | 9,449,900 | 9,900,360 | | 18,101 | | 18,101 | | 9,918,461 | | 555,609 | 555,609 | 203,125 | 05/01/2015 | 1FE |
| 913017-BT-5 | UNITED TECHNOLOGIES CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,274,065 | 15,000,000 | 14,815,050 | 14,819,812 | | 785 | | 785 | | 14,820,597 | | 453,468 | 453,468 | 225,000 | 06/01/2042 | 1FE |
| 913017-BV-0 | UNITED TECHNOLOGIES CORP | | 05/29/2014 | Various | | 12,096,153 | 12,000,000 | 11,990,760 | 11,992,040 | | 268 | | 268 | | 11,992,308 | | 103,845 | 103,845 | 150,694 | 06/01/2022 | 1FE |
| 91324P-BT-8 | UNITEDHEALTH GROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,117,792 | 9,000,000 | 8,950,770 | 8,959,937 | | 1,114 | | 1,114 | | 8,961,051 | | 156,741 | 156,741 | 114,750 | 11/15/2021 | 1FE |
| 91324P-BV-3 | UNITEDHEALTH GROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,583,495 | 15,000,000 | 14,896,500 | 14,913,062 | | 2,346 | | 2,346 | | 14,915,408 | | (331,913) | (331,913) | 234,792 | 03/15/2022 | 1FE |
| 91324P-BZ-4 | UNITEDHEALTH GROUP INC | | 05/28/2014 | BARCLAYS | | 9,744,400 | 10,000,000 | 9,984,200 | 9,985,805 | | 578 | | 578 | | 9,986,383 | | (241,983) | (241,983) | 219,236 | 02/15/2023 | 1FE |
| 91324P-CB-6 | UNITEDHEALTH GROUP INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,863,195 | 5,000,000 | 4,979,950 | 4,982,621 | | 799 | | 799 | | 4,983,420 | | (120,225) | (120,225) | 44,236 | 03/15/2019 | 1FE |
| 91335F-AE-1 | UNIVAR INC TERM B LOAN | | 06/30/2014 | SCHEDULED REDEMPTION | | 3,743 | 3,743 | 3,743 | 3,743 | | | | | | 3,743 | | | | 47 | 06/30/2017 | 4FE |
| 91359P-AJ-9 | UNIVERSAL HOSPITAL SERVI | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,140,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 140,000 | 140,000 | 95,736 | 08/15/2020 | 4FE |
| 90312*-AB-0 | UNS GAS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,458,575 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 458,575 | 458,575 | 273,774 | 08/11/2015 | 2 |
| 90345W-AA-2 | US AIRWAYS 2012-1A PTT ABS | | 04/01/2014 | Various | | 5,600,157 | 5,035,884 | 5,035,884 | 5,035,884 | | | | | | 5,035,884 | | 564,273 | 564,273 | 148,559 | 04/01/2026 | 1FE |
| 90345W-AD-6 | US AIRWAYS 2012-2A PTT ABS | | 06/03/2014 | Various | | 5,422,819 | 5,186,134 | 5,186,134 | 5,168,335 | | (59) | | (59) | | 5,186,134 | | 236,685 | 236,685 | 80,240 | 06/03/2025 | 1FE |
| 90345K-AA-8 | US AIRWAYS GROUP INC ABS | | 04/22/2014 | SCHEDULED REDEMPTION | | 161,399 | 161,399 | 161,399 | 161,399 | | | | | | 161,399 | | | | 5,044 | 10/22/2024 | 2FE |
| 91159H-HC-7 | US BANCORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 29,738,790 | 30,000,000 | 29,979,000 | 29,982,378 | | 475 | | 475 | | 29,982,852 | | (244,062) | (244,062) | 490,000 | 03/15/2022 | 1FE |
| 91159J-AA-4 | US BANCORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,732,635 | 7,000,000 | 6,977,810 | 6,980,620 | | 502 | | 502 | | 6,981,122 | | (248,487) | (248,487) | 146,844 | 07/15/2022 | 1FE |
| 903329-AA-8 | US CAPITAL I CDO - CF - PREFERRED | E | 05/01/2014 | SCHEDULED REDEMPTION | | 65,171 | 65,171 | 65,171 | 65,171 | | | | | | 65,171 | | | | 282 | 05/01/2034 | 1FE |
| 91911T-AF-0 | VALE OVERSEAS LIMITED | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,279,680 | 15,000,000 | 15,003,300 | 15,208,036 | | (24,626) | | (24,626) | | 15,183,410 | | 1,096,270 | 1,096,270 | 677,083 | 01/11/2016 | 2FE |
| 91911T-AG-8 | VALE OVERSEAS LIMITED | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,587,120 | 5,000,000 | 4,963,350 | 4,986,437 | | 1,017 | | 1,017 | | 4,987,454 | | 599,666 | 599,666 | 215,278 | 01/23/2017 | 2FE |
| 91911X-AM-6 | VALEANT PHARMACEUTICALS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,706,250 | 2,500,000 | 2,487,500 | 2,490,534 | | 275 | | 275 | | 2,490,809 | | 215,441 | 215,441 | 87,500 | 10/01/2020 | 4FE |
| 91911X-AQ-7 | VALEANT PHARMACEUTICALS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,155,000 | 2,000,000 | 1,865,000 | 1,881,540 | | 2,892 | | 2,892 | | 1,884,431 | | 270,569 | 270,569 | 84,750 | 08/15/2021 | 4FE |
| C9413P-AR-4 | VALEANT PHARMACEUTICALS TLB SERIES C2 | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,234,020 | 1,231,250 | 1,225,865 | 1,225,867 | | 191 | | 191 | | 1,226,058 | | 7,962 | 7,962 | 11,535 | 12/11/2019 | 3FE |
| C9413P-AS-2 | VALEANT PHARMACEUTICALS TLB SERIES D2 | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 984,385 | 982,538 | 954,700 | 953,427 | | 1,287 | | 1,287 | | 954,714 | | 29,670 | 29,670 | 102 | 02/13/2019 | 3FE |
| C9413P-AP-8 | VALEANT PHARMACEUTICALS TLB SERIES E | G | 06/30/2014 | SCHEDULED REDEMPTION | | 7,519 | 7,519 | 7,538 | | | (19) | | (19) | | 7,519 | | | | 16 | 08/05/2020 | 3FE |
| 920253-AD-3 | VALMONT INDUSTRIES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,805,970 | 5,000,000 | 4,999,900 | 4,999,930 | | 2 | | 2 | | 4,999,932 | | 806,038 | 806,038 | 148,142 | 04/20/2020 | 2FE |
| 92240@-AK-1 | VECTREN CAPITAL CORP (2010 TRANSACTION) | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,552,273 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 552,273 | 552,273 | 153,700 | 12/15/2017 | 1 |
| 92257J-AB-1 | VELO HOLDINGS INC TERM LOAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 26,430 | 26,430 | 1,961 | 3,121 | | (376) | | (376) | | 2,746 | | 23,684 | 23,684 | 426 | 02/04/2018 | 4Z |
| 92343V-BC-7 | VERIZON COMMUNICATIONS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,034,925 | 5,000,000 | 4,960,400 | 4,967,813 | | 893 | | 893 | | 4,968,707 | | 66,218 | 66,218 | 72,917 | 11/01/2021 | 2FE |
| 42951T-AA-5 | VERIZON COMMUNICATIONS INC CTL 2021 SERI | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,797,153 | 12,500,000 | 12,500,000 | 12,500,000 | | | | | | 12,500,000 | | 1,297,153 | 1,297,153 | 539,063 | 01/01/2021 | 2FE |
| 92549*-AT-2 | VETCOR PROF PRACTICES DD TL (NEW) | | 06/30/2014 | SCHEDULED REDEMPTION | | 7,170 | 7,170 | 7,170 | 7,170 | | | | | | 7,170 | | | | 304 | 12/19/2017 | 5 |
| 92549*-AR-6 | VETCOR PROF PRACTICES TLA (NEW) | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,710,000 | 4,710,000 | 4,600,778 | 4,605,847 | | 5,169 | | 5,169 | | 4,611,017 | | 98,983 | 98,983 | 92,270 | 12/19/2017 | 5 |
| 92553P-AE-2 | VIACOM INC | | 04/03/2014 | CALLED @ 101.77289000 | | 5,000,000 | 5,000,000 | 5,099,800 | 5,015,536 | | (5,571) | | (5,571) | | 5,009,965 | | (9,965) | (9,965) | 208,957 | 09/15/2014 | 2FE |
| 92553P-AM-4 | VIACOM INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,817,175 | 5,000,000 | 4,927,650 | 4,937,356 | | 1,619 | | 1,619 | | 4,938,975 | | (121,800) | (121,800) | 46,007 | 06/15/2022 | 2FE |
| 92769X-AC-9 | VIRGIN MEDIA SECURED FIN | F | 05/22/2014 | CALLED @ 103.25000000 | | 6,500,000 | 6,500,000 | 6,905,000 | 6,606,883 | | (666) | | (666) | | 6,606,218 | | (106,218) | (106,218) | 395,507 | 01/15/2018 | 3FE |
| 92769X-AF-2 | VIRGIN MEDIA SECURED FIN | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 14,878,125 | 14,375,000 | 14,659,913 | 14,592,515 | | (6,531) | | (6,531) | | 14,585,984 | | 292,141 | 292,141 | 536,667 | 01/15/2021 | 3FE |
| 927804-FN-9 | VIRGINIA ELEC & POWER CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 17,137,818 | 18,000,000 | 17,943,840 | 17,947,772 | | 1,247 | | 1,247 | | 17,949,019 | | (811,201) | (811,201) | 269,500 | 03/15/2023 | 1FE |
| 92849T-AJ-7 | VITERRA INC | A | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,495,790 | 5,000,000 | 4,974,050 | 4,958,906 | | 1,285 | | 1,285 | | 4,960,191 | | 535,599 | 535,599 | 198,333 | 08/01/2020 | 2FE |
| 92857W-BC-3 | VODAFONE GROUP PLC | F | 05/29/2014 | Various | | 18,982,190 | 20,000,000 | 19,907,400 | 19,914,384 | | 2,751 | | 2,751 | | 19,917,135 | | (934,945) | (934,945) | 414,229 | 02/19/2023 | 1FE |
| 92966*-AB-5 | WABASH VALLEY POWER ASSOCIATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,544,604 | 9,885,807 | 9,885,807 | 9,885,807 | | | | | | 9,885,807 | | 658,798 | 658,798 | 190,327 | 04/30/2019 | 1 |
| 94978#-DA-2 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,250,123 | 1,114,563 | 1,114,563 | 1,114,563 | | | | | | 1,114,563 | | 135,560 | 135,560 | 45,636 | 01/02/2025 | 1 |
| 94978#-FG-7 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 595,770 | 527,767 | 527,767 | 527,767 | | | | | | 527,767 | | 68,002 | 68,002 | 21,467 | 09/26/2029 | 1 |
| 94978#-FJ-1 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 757,889 | 668,496 | 668,496 | 668,496 | | | | | | 668,496 | | 89,392 | 89,392 | 27,191 | 09/26/2029 | 1 |
| 94978#-FL-6 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,979,429 | 1,748,467 | 1,748,467 | 1,748,467 | | | | | | 1,748,467 | | 230,961 | 230,961 | 71,120 | 01/15/2028 | 1 |
| 10222*-AA-9 | WACHOVIA BK - BOWATER SALUDA ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,507,500 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 507,500 | 507,500 | 213,758 | 02/15/2017 | 1 |
| 929768-AA-7 | WACHOVIA CAPITAL TRUST II ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,300,000 | 10,000,000 | 9,837,800 | 9,924,513 | | 1,370 | | 1,370 | | 9,925,883 | | (1,625,883) | (1,625,883) | 34,602 | 01/15/2027 | 2AM |
| 931422-AH-2 | WALGREEN CO | | 05/29/2014 | JPMORGAN CHASE & CO. | | 14,826,850 | 15,000,000 | 14,983,350 | 14,985,235 | | 626 | | 626 | | 14,985,861 | | (159,011) | (159,011) | 332,389 | 09/15/2022 | 2FE |
| 931142-CB-7 | WAL-MART STORES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,512,456 | 4,000,000 | 4,364,240 | 4,343,800 | | (2,332) | | (2,332) | | 4,341,468 | | 170,988 | 170,988 | 122,500 | 09/01/2035 | 1FE |
| 931142-CR-2 | WAL-MART STORES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,100,172 | 4,000,000 | 3,972,360 | 3,992,702 | | 1,434 | | 1,434 | | 3,994,135 | | 106,037 | 106,037 | 57,500 | 04/01/2015 | 1FE |
| 931142-CU-5 | WAL-MART STORES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,261,350 | 5,000,000 | 4,980,900 | 4,986,364 | | 467 | | 467 | | 4,986,831 | | 274,519 | 274,519 | 132,413 | 07/08/2020 | 1FE |
| 931142-CX-9 | WAL-MART STORES INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,107,604 | 7,000,000 | 6,962,130 | 6,985,891 | | 1,916 | | 1,916 | | 6,987,807 | | 119,797 | 119,797 | 45,500 | 10/25/2015 | 1FE |
| 931142-DP-5 | WAL-MART STORES INC | | 05/29/2014 | JPMORGAN CHASE & CO. | | 10,163,800 | 10,000,000 | 9,961,200 | | | 376 | | 376 | | 9,961,576 | | 202,224 | 202,224 | 37,583 | 04/22/2024 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 92948#-AF-5 | WALMART WESTMINSTER GATEWAY ABS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,079,476 | 3,414,638 | 3,423,619 | 3,419,211 | | (176) | | (176) | | 3,419,035 | | 660,440 | 660,440 | 86,815 | 05/15/2023 | 1 |
| 25468P-CL-8 | WALT DISNEY COMPANY/THE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 15,854,130 | 15,000,000 | 14,989,950 | 14,992,214 | | 229 | | 229 | | 14,992,443 | | 861,687 | 861,687 | 187,500 | 06/01/2021 | 1FE |
| 25468P-CN-4 | WALT DISNEY COMPANY/THE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 24,860,100 | 25,000,000 | 26,322,500 | 26,158,930 | | (35,160) | | (35,160) | | 26,123,770 | | (1,263,670) | (1,263,670) | 429,688 | 08/16/2021 | 1FE |
| 94106*-AC-0 | WASTE CONNECTIONS, INC. 5 YR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,348,996 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 348,996 | 348,996 | 165,000 | 04/01/2016 | 2 |
| 94106*-AD-8 | WASTE CONNECTIONS, INC. 7 YR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,483,609 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | 483,609 | 483,609 | 220,000 | 04/01/2018 | 2 |
| 94106L-AY-5 | WASTE MANAGEMENT INC | | 05/30/2014 | BARCLAYS | | 4,427,141 | 4,524,000 | 4,401,897 | | | 781 | | 781 | | 4,402,679 | | 24,463 | 24,463 | 28,790 | 09/15/2022 | 2Z |
| 942683-AF-0 | WATSON PHARMACEUTICALS I | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 32,594,882 | 34,000,000 | 33,851,528 | 33,868,958 | | 3,185 | | 3,185 | | 33,872,143 | | (1,277,261) | (1,277,261) | 552,500 | 10/01/2022 | 2FE |
| 942683-AH-6 | WATSON PHARMACEUTICALS I | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,112,600 | 20,000,000 | 19,703,200 | 19,709,033 | | 1,202 | | 1,202 | | 19,710,236 | | (597,636) | (597,636) | 462,500 | 10/01/2042 | 2FE |
| 942683-AE-3 | WATSON PHARMACEUTICALS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,057,301 | 7,000,000 | 6,985,720 | 6,990,913 | | 342 | | 342 | | 6,991,255 | | 1,066,046 | 1,066,046 | 269,160 | 08/15/2019 | 2FE |
| 94353E-AC-9 | WAVEDIVISION HOLDINGS, LLC INITIAL TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 8,750 | 8,750 | 8,606 | 8,598 | | 152 | | 152 | | 8,750 | | | | 59 | 10/12/2019 | 4FE |
| 94403*-AY-2 | WAWA INC SR UNSEC. NTS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 16,726,447 | 15,875,000 | 15,875,000 | 16,385,046 | | (88,603) | | (88,603) | | 16,296,443 | | 430,004 | 430,004 | 380,511 | 05/04/2016 | 2FE |
| 92977Q-AH-1 | WBCMT 2006-C27 AJ CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,970,030 | 6,000,000 | 5,408,672 | 5,687,637 | | (59,245) | | (59,245) | | 5,628,392 | | 341,638 | 341,638 | 116,500 | 07/15/2045 | 1FM |
| 929766-7L-1 | WBCMT_05-C21 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,459,037 | 3,325,000 | 3,246,811 | 3,512,531 | | (26,399) | | (26,399) | | 3,486,132 | | (27,095) | (27,095) | 58,069 | 10/15/2044 | 1FM |
| 947076-AB-1 | WEATHERFORD INTL INC | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,744,920 | 10,000,000 | 9,687,100 | 9,916,398 | | 9,327 | | 9,327 | | 9,925,725 | | 819,195 | 819,195 | 345,278 | 02/15/2016 | 2FE |
| 94973V-AX-5 | WELLPOINT INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 956,965 | 1,000,000 | 994,880 | 995,616 | | 115 | | 115 | | 995,731 | | (38,766) | (38,766) | 11,806 | 05/15/2022 | 2FE |
| 94974B-FD-7 | WELLS FARGO & COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 8,703,414 | 8,500,000 | 8,493,200 | 8,495,365 | | 334 | | 334 | | 8,495,699 | | 207,714 | 207,714 | 70,904 | 05/08/2017 | 1FE |
| 94974B-FE-5 | WELLS FARGO & COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 20,232,760 | 20,000,000 | 19,960,800 | 19,980,242 | | 3,267 | | 3,267 | | 19,983,509 | | 249,251 | 249,251 | 225,000 | 07/01/2015 | 1FE |
| 94974B-FJ-4 | WELLS FARGO & COMPANY | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 4,852,930 | 5,000,000 | 4,997,050 | 4,997,272 | | 64 | | 64 | | 4,997,336 | | (144,406) | (144,406) | 109,250 | 02/13/2023 | 1FE |
| 94974B-FR-6 | WELLS FARGO & COMPANY | | 05/30/2014 | WELLS FARGO | | 5,104,200 | 5,000,000 | 4,991,550 | | | 397 | | 397 | | 4,991,947 | | 112,253 | 112,253 | 54,167 | 01/22/2021 | 1FE |
| 94978#-FM-4 | WELLS FARGO & COMPANY ABS | | 04/17/2014 | PRINCIPAL PAYMENT | | 5,768 | 5,768 | 5,768 | 5,768 | | | | | | 5,768 | | | | | 01/15/2028 | 1 |
| 33632*-UQ-8 | WELLS FARGO BANK NORTHWEST NA ABS | | 06/10/2014 | SCHEDULED REDEMPTION | | 59,512 | 59,512 | 59,512 | 59,512 | | | | | | 59,512 | | | | 2,047 | 01/10/2024 | 2 |
| 950840-AC-2 | WESFARMERS LTD | E | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,887,550 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (112,450) | (112,450) | 99,426 | 03/20/2018 | 1FE |
| 952355-AH-8 | WEST CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,448,300 | 5,080,000 | 5,391,150 | 5,242,883 | | (14,864) | | (14,864) | | 5,228,019 | | 220,281 | 220,281 | 311,573 | 10/01/2018 | 4FE |
| 958587-BJ-5 | WEST MASS ELECTRIC CO | | 05/30/2014 | JPMORGAN CHASE & CO. | | 7,337,610 | 7,000,000 | 7,446,670 | 7,390,858 | | (19,526) | | (19,526) | | 7,371,332 | | (33,722) | (33,722) | 176,264 | 09/15/2021 | 1FE |
| 955278-BH-8 | WEST PENN POWER CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,371,410 | 10,000,000 | 9,793,800 | 9,891,482 | | 6,134 | | 6,134 | | 9,897,616 | | 1,473,794 | 1,473,794 | 175,194 | 12/15/2017 | 1FE |
| 96928*-BD-8 | WESTCHESTER COUNTY OF NY CTL 5.57% 12/15 | | 06/15/2014 | SCHEDULED REDEMPTION | | 182,100 | 182,100 | 184,045 | 183,313 | | (1,213) | | (1,213) | | 182,100 | | | | 4,799 | 05/15/2028 | 1 |
| 959802-AR-0 | WESTERN UNION CO/THE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,104,715 | 5,000,000 | 4,975,300 | 4,980,229 | | 1,189 | | 1,189 | | 4,981,418 | | 123,297 | 123,297 | 44,323 | 12/10/2017 | 2FE |
| 949757-AG-3 | WFMBS 2004-6 A7 RMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,927,499 | 2,813,642 | 2,764,403 | 2,797,796 | | 28 | | 28 | | 2,797,824 | | 129,675 | 129,675 | 50,644 | 06/25/2034 | 1FM |
| 94984M-AE-4 | WFMBS 2006-AR14 1A5 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 27,732 | 32,613 | 30,388 | 24,790 | | 2,942 | | 2,942 | | 27,732 | | | | 812 | 10/25/2036 | 1FM |
| 94985A-AA-7 | WFMBS 2006-AR15 A1 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 325,001 | 387,933 | 292,763 | 277,710 | | 47,291 | | 47,291 | | 325,001 | | | | 4,754 | 10/25/2036 | 1FM |
| 949837-BY-3 | WFMBS 2007-10 2A5 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 159,873 | 159,873 | 150,385 | 143,559 | | 16,315 | | 16,315 | | 159,873 | | | | 4,983 | 07/25/2037 | 1FM |
| 94985W-DZ-1 | WFMBS 2007-11 A96 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 283,746 | 283,746 | 250,058 | 237,380 | | 46,366 | | 46,366 | | 283,746 | | | | 7,919 | 09/25/2041 | 1FM |
| 94985L-AG-0 | WFMBS 2007-13 A7 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 152,267 | 158,134 | 142,443 | 136,552 | | 15,715 | | 15,715 | | 152,267 | | | | 4,526 | 09/25/2037 | 1FM |
| 94983U-AD-9 | WFMBS 2007-AR3 A4 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 165,592 | 183,269 | 141,814 | 132,954 | | 32,638 | | 32,638 | | 165,592 | | | | 4,682 | 04/27/2037 | 1FM |
| 949810-AU-2 | WFMBS_05-AR16 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 289,764 | 289,764 | 289,164 | 289,376 | | 388 | | 388 | | 289,764 | | | | 3,574 | 10/25/2035 | 1FM |
| 94983P-AA-6 | WFMBS_06-AR4 RMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 370,783 | 406,445 | 283,382 | 301,609 | | 69,174 | | 69,174 | | 370,783 | | | | 11,057 | 04/25/2036 | 1FM |
| 963320-AN-6 | WHIRLPOOL CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 11,133,190 | 10,000,000 | 9,959,500 | 10,814,404 | | (80,394) | | (80,394) | | 10,734,010 | | 399,180 | 399,180 | 191,389 | 06/15/2016 | 2FE |
| 96647K-AE-2 | WHITMAN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,130,666 | 2,000,000 | 2,319,204 | 2,056,163 | | (9,374) | | (9,374) | | 2,046,789 | | 83,877 | 83,877 | 44,903 | 06/15/2015 | 1FE |
| 966629-AA-5 | WHITNEY NATL BANK | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,250,735 | 5,000,000 | 4,991,250 | 5,047,086 | | (3,311) | | (3,311) | | 5,043,775 | | 206,960 | 206,960 | 146,875 | 04/01/2017 | 2FE |
| 96950F-AD-6 | WILLIAMS PARTNERS LP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 6,606,336 | 6,000,000 | 5,996,700 | 5,997,773 | | 76 | | 76 | | 5,997,849 | | 608,487 | 608,487 | 171,500 | 03/15/2020 | 2FE |
| 96950F-AG-9 | WILLIAMS PARTNERS LP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,114,918 | 3,000,000 | 2,999,730 | 2,999,803 | | 6 | | 6 | | 2,999,809 | | 115,109 | 115,109 | 46,750 | 11/15/2020 | 2FE |
| 97381W-AN-4 | WINDSTREAM CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,217,500 | 3,000,000 | 2,977,500 | 2,981,726 | | 514 | | 514 | | 2,982,239 | | 235,261 | 235,261 | 107,208 | 10/15/2020 | 4FE |
| 97381W-AP-9 | WINDSTREAM CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,984,375 | 3,750,000 | 3,764,063 | 3,756,966 | | (591) | | (591) | | 3,756,375 | | 228,000 | 228,000 | 177,734 | 09/01/2018 | 4FE |
| 97381W-AX-2 | WINDSTREAM CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 1,371,500 | 1,300,000 | 1,300,000 | 1,300,000 | | | | | | 1,300,000 | | 71,500 | 71,500 | 32,500 | 06/01/2022 | 4FE |
| 97381H-AN-7 | WINDSTREAM CORP TL B-4 | | 06/30/2014 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 10,000 | 10,000 | | | | | | 10,000 | | | | 41 | 01/23/2020 | 3FE |
| 97381H-AM-9 | WINDSTREAM CORP. TRANCHE B-5 TERM LOAN | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,359,938 | 2,364,075 | 2,344,151 | 2,344,205 | | 870 | | 870 | | 2,345,075 | | 14,863 | 14,863 | 26,704 | 08/08/2019 | 3FE |
| 976826-BH-9 | WISCONSIN POWER & LIGHT | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,215,163 | 3,000,000 | 2,994,990 | 2,996,511 | | 117 | | 117 | | 2,996,628 | | 218,535 | 218,535 | 40,633 | 06/15/2020 | 1FE |
| 92933B-AE-4 | WMG ACQUISITION CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 750,600 | 720,000 | 730,800 | 729,048 | | (393) | | (393) | | 728,655 | | 21,945 | 21,945 | 30,720 | 01/15/2021 | 3FE |
| 92929L-AL-2 | WMG ACQUISITIONS CORP TRANCHE B TL | | 06/30/2014 | SCHEDULED REDEMPTION | | 7,405 | 7,405 | 7,391 | 7,392 | | 13 | | 13 | | 7,405 | | | | 140 | 07/01/2020 | 4FE |
| 980236-AJ-2 | WOODSIDE FINANCE LTD | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,228,360 | 10,000,000 | 9,928,000 | 9,986,449 | | 3,894 | | 3,894 | | 9,990,343 | | 238,017 | 238,017 | 176,250 | 11/10/2014 | 2FE |
| 980888-AA-9 | WOOLWORTHS LIMITED | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 278,757 | 260,000 | 259,769 | 259,946 | | 7 | | 7 | | 259,953 | | 18,804 | 18,804 | 5,451 | 11/15/2015 | 1FE |
| 98160K-AD-7 | WORLD OMNI AUTO RECEIVABLES TR ABS | | 06/24/2014 | CREDIT SUISSE | | 9,904,702 | 9,875,000 | 9,883,872 | | | (650) | | (650) | | 9,883,222 | | 21,481 | 21,481 | 24,103 | 07/15/2019 | 1FE |
| 981811-B*-2 | WORTHINGTON INDS INC FLOATING RATE NOTES | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,722,638 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (277,362) | (277,362) | 66,815 | 12/17/2014 | 2 |
| 92931B-AC-0 | WPS RESOURCES CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,298,670 | 13,167,000 | 13,198,298 | 13,176,790 | | (942) | | (942) | | 13,175,848 | | 122,822 | 122,822 | 268,168 | 12/01/2066 | 2FE |
| 982526-AM-7 | WRIGLEY WM JR CO | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,051,751 | 7,000,000 | 6,992,790 | 6,999,047 | | 479 | | 479 | | 6,999,526 | | 52,225 | 52,225 | 65,469 | 06/30/2014 | 2FE |
| 98310W-AB-4 | WYNDHAM WORLDWIDE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,573,560 | 5,000,000 | 4,977,050 | 4,991,837 | | 647 | | 647 | | 4,992,484 | | 581,076 | 581,076 | 100,000 | 12/01/2016 | 2FE |
| 98310W-AL-2 | WYNDHAM WORLDWIDE | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 9,797,260 | 10,000,000 | 9,982,600 | 9,983,840 | | 368 | | 368 | | 9,984,209 | | (186,949) | (186,949) | 227,500 | 03/01/2023 | 2FE |
| 983130-AR-6 | WYNN LAS VEGAS LLC/CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,503,125 | 2,250,000 | 2,273,625 | 2,265,278 | | (700) | | (700) | | 2,264,579 | | 238,546 | 238,546 | 109,469 | 08/15/2020 | 3FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 984121-CD-3 | XEROX CORPORATION | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,538,170 | 10,000,000 | 10,187,600 | 10,148,150 | | (4,306) | | (4,306) | | 10,143,844 | | 394,326 | 394,326 | 170,000 | 05/15/2021 | 2FE |
| 98417E-AK-6 | XSTRATA CANADA FIN CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,168,130 | 5,000,000 | 4,993,700 | 4,994,801 | | 136 | | 136 | | 4,994,937 | | 173,193 | 173,193 | 93,500 | 11/15/2021 | 2FE |
| 98417E-AB-6 | XSTRATA FINANCE CANADA | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,307,719 | 4,821,000 | 5,019,240 | 4,914,152 | | (7,589) | | (7,589) | | 4,906,563 | | 401,155 | 401,155 | 105,633 | 11/15/2016 | 2FE |
| 98417E-AT-7 | XSTRATA FINANCE CANADA | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 5,850,792 | 6,000,000 | 5,984,820 | 5,986,316 | | 321 | | 321 | | 5,986,637 | | (135,845) | (135,845) | 110,500 | 10/25/2022 | 2FE |
| 98385X-AL-0 | XTO ENERGY INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,746,550 | 11,854,000 | 14,064,415 | 13,035,653 | | (78,168) | | (78,168) | | 12,957,485 | | 789,066 | 789,066 | 493,917 | 08/01/2017 | 1FE |
| 98458P-AB-1 | YALE UNIVERSITY | | 04/15/2014 | Various | | 10,578,722 | 10,474,000 | 10,508,732 | 10,479,880 | | (1,805) | | (1,805) | | 10,478,075 | | 100,647 | 100,647 | 176,258 | 10/15/2014 | 1FE |
| 984851-AA-3 | YARA INTERNATIONAL ASA | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 13,371,891 | 13,000,000 | 12,428,910 | 12,912,870 | | 22,444 | | 22,444 | | 12,935,314 | | 436,577 | 436,577 | 200,958 | 12/15/2014 | 2FE |
| 98956P-AA-0 | ZIMMER HOLDINGS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,216,038 | 2,000,000 | 1,998,520 | 1,999,047 | | 35 | | 35 | | 1,999,082 | | 216,956 | 216,956 | 31,090 | 11/30/2019 | 2FE |
| 98956P-AC-6 | ZIMMER HOLDINGS INC | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,131,490 | 10,000,000 | 9,982,100 | 9,985,422 | | 404 | | 404 | | 9,985,826 | | 145,664 | 145,664 | 113,438 | 11/30/2021 | 2FE |
| 98978V-AB-9 | ZOETIS INC | | 06/02/2014 | JPMORGAN CHASE & CO. | | 6,910,000 | 7,000,000 | 6,992,803 | 6,992,908 | | 286 | | 286 | | 6,993,195 | | (83,195) | (83,195) | 191,028 | 02/01/2023 | 2FE |
| 12513Y-AD-2 | CD 2007-CD4 A3 CMBS | | 06/01/2014 | SCHEDULED REDEMPTION | | 1,397,549 | 1,397,549 | 1,409,395 | 1,398,532 | | (983) | | (983) | | 1,397,549 | | | | 36,986 | 01/01/9999 | 1FM |
| 61755B-AE-4 | MSC 2007-HQ12 A4 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 26,245,000 | 25,000,000 | 24,960,938 | 24,985,598 | | 976 | | 976 | | 24,986,574 | | 1,258,426 | 1,258,426 | 466,002 | 01/01/9999 | 1FM |
| 61755B-AD-6 | MSC 07-HQ12 CMBS | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 10,373,440 | 10,000,000 | 9,604,297 | 9,903,502 | | 6,597 | | 6,597 | | 9,910,099 | | 463,341 | 463,341 | 186,401 | 01/01/9999 | 1FM |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 9,816,965,371 | 9,658,181,015 | 9,599,208,496 | 9,343,591,158 | 4,771,287 | (1,193,478) | | 3,577,808 | (2,773,868) | 9,587,428,657 | 2,498,645 | 227,038,069 | 229,536,714 | 202,623,876 | XXX | XXX |
| 38144Q-AA-7 | GOLDMAN SACHS CAP III | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,787,500 | 5,000,000 | 5,000,000 | 4,957,616 | | 132 | | 132 | | 4,957,748 | | (1,170,248) | (1,170,248) | 66,667 | 01/01/9999 | 3AM |
| G60956-AA-0 | HSBC BANK PLC | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 3,397,500 | 5,000,000 | 3,962,500 | 4,135,376 | | 4,850 | | 4,850 | | 4,140,226 | | (742,726) | (742,726) | 23,167 | 01/01/9999 | 1FE |
| G4637E-BE-4 | MIDLAND BK II PERP FRN | F | 03/31/2014 | LINCOLN BENEFIT LIFE | | 2,010,000 | 3,000,000 | 2,407,500 | 2,491,882 | | 2,803 | | 2,803 | | 2,494,685 | | (484,685) | (484,685) | 9,404 | 01/01/9999 | 1FE |
| 69350K-AA-4 | PNC PREFERRED FUNDING TR | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 19,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (1,000,000) | (1,000,000) | 86,214 | 01/01/9999 | 2AM |
| 903312-AA-4 | USB REALTY CORP | | 03/31/2014 | LINCOLN BENEFIT LIFE | | 7,360,000 | 8,000,000 | 7,999,680 | 7,999,732 | | 1 | | 1 | | 7,999,733 | | (639,733) | (639,733) | 51,826 | 01/01/9999 | 2AM |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 35,555,000 | 41,000,000 | 39,369,680 | 39,584,606 | | 7,787 | | 7,787 | | 39,592,392 | | (4,037,392) | (4,037,392) | 237,277 | XXX | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 11,283,532,637 | 11,291,472,942 | 10,903,992,147 | 10,710,865,561 | 4,774,639 | 1,829,317 | | 6,603,956 | (2,773,868) | 10,957,316,979 | 2,498,645 | 323,717,012 | 326,215,658 | 230,242,027 | XXX | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 11,283,532,637 | 11,291,472,942 | 10,903,992,147 | 10,710,865,561 | 4,774,639 | 1,829,317 | | 6,603,956 | (2,773,868) | 10,957,316,979 | 2,498,645 | 323,717,012 | 326,215,658 | 230,242,027 | XXX | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | | XXX | | | | | | | | | | | | | XXX | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | XXX | | | | | | | | | | | | | XXX | XXX |
| 018490-10-2 | ALLERGAN I NC COM | | 05/13/2014 | Various | 73,169.000 | 12,050,779 | | 6,618,136 | 8,127,613 | (1,509,476) | | | (1,509,476) | | 6,618,136 | | 5,432,643 | 5,432,643 | 3,658 | | L |
| 037833-10-0 | APPLE INC. | | 05/02/2014 | MORGAN STANLEY | 11,000.000 | 6,510,380 | | 5,588,027 | | | | | | | 5,588,027 | | 922,353 | 922,353 | 33,550 | | L |
| G0593M-10-7 | ASTRAZENECA PLC ORD USD0.25 | D | 06/26/2014 | JPMORGAN CHASE & CO. | 2,258.000 | 154,207 | | 143,840 | | | | | | | 143,840 | 1,382 | 8,985 | 10,367 | | | U |
| T05404-10-7 | ATLANTIA S.P.A. | D | 06/26/2014 | Various | 17,927.000 | 479,868 | | 359,657 | 402,896 | (30,622) | | | (30,622) | (12,616) | 359,657 | 8,655 | 111,555 | 120,210 | 13,540 | | U |
| F06106-10-2 | AXA | D | 06/26/2014 | Various | 11,005.000 | 273,163 | | 260,791 | 177,922 | (24,245) | | | (24,245) | (5,572) | 260,791 | 5,457 | 6,915 | 12,372 | | | U |
| T0783G-10-6 | AZIMUT HOLDING SPA | D | 06/26/2014 | Various | 5,281.000 | 172,660 | | 118,748 | 144,301 | (22,852) | | | (22,852) | (2,701) | 118,748 | 2,941 | 50,971 | 53,912 | 119 | | U |
| T1188A-11-6 | BANCA MONTE DEI PASCHI DI SIENA S. | D | 04/16/2014 | Various | 765,042.000 | 243,281 | | 254,392 | | | | | | | 254,392 | (1,679) | (9,432) | (11,111) | | | U |
| X0346X-15-3 | BANCO ESPIRITO SANTO E COMERCIAL DE LISB | D | 06/30/2014 | Various | 77,793.000 | 75,663 | | 99,986 | | | | | | | 99,986 | 902 | (25,225) | (24,323) | | | U |
| X0346X-24-5 | BANCO ESPIRITO SANTO SA | D | 06/17/2014 | Various | 111,250.000 | 142,988 | | 98,132 | | | | | | | 98,132 | (192) | 45,048 | 44,856 | | | U |
| D07112-11-9 | BAYER AG ORD NPV | D | 06/26/2014 | Various | 1,255.000 | 176,191 | | 142,686 | 176,304 | (28,097) | | | (28,097) | (5,521) | 142,686 | 2,939 | 30,565 | 33,504 | 2,324 | | U |
| 134429-10-9 | CAMPBELL SOUP CO | | 04/03/2014 | Various | 23,046.000 | 1,027,651 | | 981,259 | | | | | | | 981,259 | | 46,392 | 46,392 | | | L |
| F13587-12-0 | CAP GEMINI | D | 06/26/2014 | JPMORGAN CHASE & CO. | 1,324.000 | 95,234 | | 78,805 | 89,633 | (8,021) | | | (8,021) | (2,807) | 78,805 | 2,530 | 13,899 | 16,429 | 148 | | U |
| F80343-10-0 | CIE DE ST-GOBAIN EUR4 | D | 06/26/2014 | JPMORGAN CHASE & CO. | 1,082.000 | 63,117 | | 62,657 | | | | | | | 62,657 | (809) | 1,269 | 460 | | | U |
| D1721W1-27-9 | COMMERZBANK AG | D | 05/07/2014 | Various | 31,244.000 | 548,212 | | 465,692 | 223,721 | (56,996) | | | (56,996) | (7,006) | 465,692 | 13,001 | 69,519 | 82,520 | | | U |
| D16212-14-0 | CONTINENTAL AG | D | 06/26/2014 | JPMORGAN CHASE & CO. | 102.000 | 23,587 | | 16,772 | 22,404 | (4,930) | | | (4,930) | (702) | 16,772 | 453 | 6,362 | 6,815 | 110 | | L |
| 126408-10-3 | CSX CORP | | 05/12/2014 | MORGAN STANLEY | 44,677.000 | 1,300,818 | | 1,108,351 | 1,285,357 | (177,007) | | | (177,007) | | 1,108,351 | | 192,467 | 192,467 | 6,702 | | L |
| D19225-10-7 | DEUTSCHE POST AG COM STK | D | 06/26/2014 | JPMORGAN CHASE & CO. | 5,016.000 | 185,845 | | 157,914 | 183,162 | (19,512) | | | (19,512) | (5,736) | 157,914 | 5,141 | 22,790 | 27,931 | 320 | | U |
| D2035M-13-6 | DEUTSCHE TELEKOM A COMMON STOCK | D | 06/26/2014 | JPMORGAN CHASE & CO. | 1,027.000 | 17,838 | | 14,080 | 17,590 | (3,199) | | | (3,199) | (311) | 14,080 | 56 | 3,702 | 3,758 | 695 | | U |
| F2924U-10-6 | EIFFAGE | D | 04/08/2014 | JPMORGAN CHASE & CO. | 316.000 | 23,269 | | 17,341 | 18,223 | (568) | | | (568) | (313) | 17,341 | 323 | 5,606 | 5,928 | | | U |
| T3679P-11-5 | ENEL SPA CMN STK PAR EUR1 | D | 06/26/2014 | JPMORGAN CHASE & CO. | 20,038.000 | 114,236 | | 85,040 | 87,638 | (1,899) | | | (1,899) | (699) | 85,040 | (151) | 29,347 | 29,196 | 2,189 | | U |
| 29273R-10-9 | ENERGY TRANSFER PARTNERS | | 05/14/2014 | Various | 32,550.000 | 1,827,360 | | 1,681,512 | 1,863,488 | (181,976) | | | (181,976) | | 1,681,512 | | 145,848 | 145,848 | 60,380 | | L |
| T3643A-14-5 | ENI SPA | D | 06/26/2014 | JPMORGAN CHASE & CO. | 895.000 | 24,060 | | 22,143 | | | | | | | 22,143 | (171) | 2,088 | 1,917 | | | U |
| 293792-10-7 | ENTERPRISE PRODUCTS PARTNERS | | 06/16/2014 | Various | 32,669.000 | 2,438,772 | | 1,938,428 | 2,165,955 | (227,526) | | | (227,526) | | 1,938,428 | | 500,344 | 500,344 | 46,063 | | L |
| H4407G-26-3 | GAM HOLDINGS LTD CMN STK | D | 06/27/2014 | Various | 909.000 | 34,820 | | 32,885 | | | | | | | 32,885 | 820 | 1,116 | 1,936 | | | U |
| F42768-10-5 | GDF SUEZ CMN STK | D | 05/15/2014 | Various | 48,172.000 | 1,283,363 | | 1,113,396 | | | | | | | 1,113,396 | 14,131 | 155,836 | 169,967 | 12,374 | | U |
| 413875-10-5 | HARRIS CORP. | | 04/03/2014 | Various | 62,563.000 | 4,630,477 | | 3,366,925 | 4,367,523 | (1,000,598) | | | (1,000,598) | | 3,366,925 | | 1,263,552 | 1,263,552 | 26,276 | | L |
| 42809H-10-7 | HESS CORP | | 04/02/2014 | Various | 44,813.000 | 3,762,214 | | 3,214,173 | 3,719,479 | (505,306) | | | (505,306) | | 3,214,173 | | 548,041 | 548,041 | 11,203 | | L |
| 432589-10-9 | HILLSHIRE BRANDS CO | | 06/06/2014 | Various | 81,763.000 | 4,799,282 | | 2,515,175 | 2,734,155 | (218,979) | | | (218,979) | | 2,515,175 | | 2,284,107 | 2,284,107 | 37,938 | | L |
| H36940-13-0 | HOLCIM | D | 06/26/2014 | JPMORGAN CHASE & CO. | 143.000 | 12,362 | | 12,409 | | | | | | | 12,409 | (265) | 217 | (48) | | | U |
| G4634U-16-9 | HSBC HOLDINGS PLC CMN STK | D | 06/26/2014 | JPMORGAN CHASE & CO. | 12,067.000 | 121,896 | | 122,213 | | | | | | | 122,213 | 4,219 | (4,536) | (317) | 2,301 | | L |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| N4578E-41-3 | ING GROEP NV -CVA OTHER | D | 06/26/2014 | JPMORGAN CHASE & CO. | 4,184.000 | 58,222 | | 48,264 | 58,230 | (8,858) | | | (8,858) | (1,108) | 48,264 | 797 | 9,161 | 9,958 | | | L |
| T55067-10-1 | INTESA SANPAOLO EURO.52 | D | 06/26/2014 | JPMORGAN CHASE & CO. | 89,135.000 | 300,811 | | 255,350 | | | | | | | 255,350 | 2,546 | 42,915 | 45,461 | 1,320 | | U |
| B5337G-16-2 | KBC GROUP NV | D | 04/08/2014 | JPMORGAN CHASE & CO. | 1,375.000 | 82,797 | | 67,066 | 78,155 | (8,642) | | | (8,642) | (2,447) | 67,066 | 2,244 | 13,487 | 15,731 | | | U |
| N0139V-14-2 | KONINKLIJKE AHOLD EUR 0.3 | D | 03/28/2014 | EXCHANGE | 52,751.075 | 1,028,685 | | 1,028,685 | 374,514 | 5,646 | | | 5,646 | (5,683) | 1,028,685 | | | | | | U |
| N0139V-16-7 | KONINKLIJKE AHOLD N.V. | D | 04/29/2014 | Various | 1,293.077 | 108,034 | | 108,091 | | | | | | | 108,091 | 960 | (1,016) | (57) | | | U |
| 50540R-40-9 | LABORATORY CORP AMER HLDGS | | 05/19/2014 | Various | 28,845.000 | 2,871,262 | | 2,635,568 | 2,635,568 | | | | | | 2,635,568 | | 235,695 | 235,695 | | | L |
| F54432-11-1 | LAFARGE (FRANCE) | D | 05/08/2014 | UNION BANK OF SWITZERLAND | 6,162.000 | 539,821 | | 557,274 | | | | | | | 557,274 | 4,091 | (21,544) | (17,453) | | | U |
| 516806-10-6 | LAREDO PETROLEUM HOLDINGS INC | | 05/28/2014 | GOLDMAN, SACHS & CO. | 10,621.000 | 287,800 | | 292,470 | | | | | | | 292,470 | | (4,670) | (4,670) | | | L |
| F56196-18-5 | LEGRAND | D | 06/26/2014 | JPMORGAN CHASE & CO. | 453.000 | 27,669 | | 24,500 | | | | | | | 24,500 | 198 | 2,972 | 3,169 | 177 | | U |
| G5533W-24-8 | LLOYDS BANKING GROUP PLC | D | 06/26/2014 | JPMORGAN CHASE & CO. | 23,766.000 | 29,495 | | 29,196 | | | | | | | 29,196 | 377 | (78) | 299 | | | U |
| W5650X-10-4 | LOOMIS AB | D | 06/26/2014 | Various | 11,008.000 | 322,742 | | 242,481 | 261,377 | (22,621) | | | (22,621) | 3,724 | 242,481 | (10,672) | 90,933 | 80,261 | 6,528 | | U |
| 570759-10-0 | MARKWEST ENERGY PARTNERS LP | | 05/15/2014 | CITIGROUP GLOBAL MARKETS | 14,184.000 | 891,244 | | 926,499 | 937,988 | 42,485 | | | 42,485 | | 926,499 | | (35,255) | (35,255) | 24,538 | | L |
| 61945C-10-3 | MOSAIC COMPANY | | 04/04/2014 | Various | 82,247.000 | 4,067,613 | | 3,538,266 | 3,887,816 | (349,550) | | | (349,550) | | 3,538,266 | | 529,347 | 529,347 | 20,562 | | L |
| G6359F-10-3 | NABORS INDUSTRIES LTD | | 05/21/2014 | Various | 178,088.000 | 4,549,456 | | 2,795,150 | 3,025,715 | (230,565) | | | (230,565) | | 2,795,150 | | 1,754,306 | 1,754,306 | 7,124 | | L |
| G6374M-10-9 | NATIONAL EXPRESS GROUP PLC | D | 04/08/2014 | JPMORGAN CHASE & CO. | 3,285.000 | 15,057 | | 13,719 | 14,973 | (864) | | | (864) | (390) | 13,719 | 526 | 812 | 1,338 | | | U |
| 65341B-10-6 | NEXTERA ENERGY PARTNERS LP | | 06/30/2014 | GOLDMAN, SACHS & CO. | 15,000.000 | 488,797 | | 375,000 | | | | | | | 375,000 | | 113,797 | 113,797 | | | L |
| W5799G-10-5 | NORDEA BANK AB ORD EURO.39632(SEK QUOTE) | D | 06/26/2014 | JPMORGAN CHASE & CO. | 5,618.000 | 78,930 | | 67,784 | 75,795 | (7,548) | | | (7,548) | (463) | 67,784 | (2,081) | 13,227 | 11,146 | | | U |
| D5813Z-10-4 | NORMA GROUP ORD | D | 06/26/2014 | JPMORGAN CHASE & CO. | 371.000 | 19,920 | | 17,162 | 18,447 | (968) | | | (968) | (317) | 17,162 | 234 | 2,524 | 2,757 | 86 | | U |
| H5820Q-15-0 | NOVARTIS AG-REG CMN STK | D | 04/24/2014 | JPMORGAN CHASE & CO. | 3,681.000 | 313,817 | | 277,645 | 294,695 | (5,555) | | | (5,555) | (11,495) | 277,645 | 13,546 | 22,627 | 36,172 | 6,614 | | U |
| 67389#-10-6 | OAKRIVER TECHNOLOGY, INC | | 06/16/2014 | DISTRIBUTION | 0.000 | 15,209 | | | | | | | | | | | 15,209 | 15,209 | | | A |
| 674215-10-8 | OASIS PETROLEUM INC | | 06/09/2014 | Various | 84,000.000 | 4,242,528 | | 3,487,023 | | | | | | | 3,487,023 | | 755,504 | 755,504 | | | L |
| 68268N-10-3 | ONEOK PARTNERS LP | | 04/16/2014 | Various | 18,544.000 | 1,029,669 | | 952,869 | 976,342 | (13,919) | | | (13,919) | | 952,869 | | 76,800 | 76,800 | 13,537 | | L |
| H6169Q-10-8 | PENTAIR LTD | | 06/05/2014 | EXCHANGE | 15,552.000 | 1,176,956 | | 1,176,982 | | | | | | | 1,176,982 | | (26) | (26) | 2,638 | | L |
| 718546-10-4 | PHILLIPS 66 | | 06/06/2014 | Various | 17,887.000 | 1,502,699 | | 1,089,585 | 1,379,624 | (290,039) | | | (290,039) | | 1,089,585 | | 413,114 | 413,114 | 15,919 | | L |
| 743606-10-5 | PROSPERITY BANCSHARES INC | | 06/12/2014 | Various | 11,843.000 | 721,957 | | 750,737 | | | | | | | 750,737 | | (28,780) | (28,780) | 2,842 | | L |
| F7607Z-16-5 | PUBLICIS GROUPE | D | 06/26/2014 | JPMORGAN CHASE & CO. | 120.000 | 10,068 | | 9,438 | 10,998 | (1,405) | | | (1,405) | (154) | 9,438 | 2 | 628 | 630 | | | U |
| 754907-10-3 | RAYONIER INC | | 04/01/2014 | GOLDMAN, SACHS & CO. | 5,961.000 | 273,250 | | 263,834 | 250,958 | 107,895 | (95,020) | | 12,876 | | 263,834 | | 9,416 | 9,416 | 2,921 | | L |
| F77098-10-5 | RENAULT SA COMMON STOCK | D | 06/26/2014 | JPMORGAN CHASE & CO. | 356.000 | 33,958 | | 28,180 | 28,672 | 282 | | | 282 | (774) | 28,180 | 660 | 5,117 | 5,777 | 255 | | U |
| F7782J-36-6 | REXEL S.A. | D | 05/27/2014 | Various | 26,465.000 | 669,130 | | 677,630 | 367,690 | (6,018) | | | (6,018) | (11,514) | 677,630 | 15,743 | (24,243) | (8,500) | | | U |
| G75754-10-4 | RIO TINTO CMN STK | D | 06/26/2014 | JPMORGAN CHASE & CO. | 294.000 | 15,702 | | 14,393 | 16,602 | (1,615) | | | (1,615) | (594) | 14,393 | 934 | 375 | 1,310 | 325 | | U |
| G7690A-11-8 | ROYAL DUTCH SHELL 'B'SHS | D | 06/26/2014 | Various | 2,934.000 | 119,176 | | 100,531 | 110,796 | (6,290) | | | (6,290) | (3,975) | 100,531 | 5,501 | 13,143 | 18,644 | 1,757 | | U |
| 783513-10-4 | RYANAIR HOLDINGS PLC-SP ADR | F | 06/26/2014 | Various | 390.000 | 22,041 | | 18,303 | 18,303 | | | | | | 18,303 | | 3,738 | 3,738 | | | L |
| X7568G-11-5 | SANITEC CORPORATION | D | 04/08/2014 | JPMORGAN CHASE & CO. | 1,140.000 | 12,902 | | 10,643 | 11,981 | (1,134) | | | (1,134) | (204) | 10,643 | 64 | 2,195 | 2,259 | | | U |
| F5548N-10-1 | SANOFI S.A. | D | 06/26/2014 | Various | 1,637.000 | 173,821 | | 157,161 | | | | | | | 157,161 | 578 | 16,082 | 16,660 | 4,113 | | U |
| S48341-08-5 | SCHNEIDER ELECTRIC | D | 06/27/2014 | Various | 391.000 | 41,497 | | 39,309 | | | | | | | 39,309 | (473) | 2,661 | 2,188 | 213 | | U |
| D69671-21-8 | SIEMANS AG | D | 06/30/2014 | Various | 12,164.000 | 1,626,473 | | 1,597,760 | | | | | | | 1,597,760 | (20,340) | 49,052 | 28,713 | | | U |
| G80797-10-6 | SIG PLC | D | 04/08/2014 | JPMORGAN CHASE & CO. | 5,305.000 | 18,097 | | 15,218 | 18,592 | (2,666) | | | (2,666) | (708) | 15,218 | 781 | 2,098 | 2,879 | | | U |
| F43638-14-1 | SOCIETE GENERALE COMMON STOCK | D | 06/26/2014 | JPMORGAN CHASE & CO. | 1,159.000 | 70,041 | | 57,782 | 67,427 | (7,533) | | | (7,533) | (2,111) | 57,782 | 1,756 | 10,503 | 12,259 | 269 | | U |
| W90152-12-0 | SVENSKA CELLULOSA AB - B SHS | D | 06/26/2014 | JPMORGAN CHASE & CO. | 426.000 | 11,003 | | 10,744 | 13,133 | (2,303) | | | (2,303) | (86) | 10,744 | (461) | 720 | 258 | 261 | | U |
| G86954-10-7 | TAYLOR WIMPEY PLC 25P | D | 04/17/2014 | UNION BANK OF SWITZERLAND | 118,361.000 | 213,594 | | 229,499 | | | | | | | 229,499 | 5,426 | (21,331) | (15,905) | 939 | | U |
| 877409-11-0 | TAYLOR WIMPEY WARRANTS | F | 05/15/2014 | VARIOUS | 0.000 | 1,287,225 | | | 1,079,357 | (1,079,357) | | | (1,079,357) | | | | 1,287,225 | 1,287,225 | | | U |
| T92778-10-8 | TELECOM ITALIA EURO.55 | D | 05/20/2014 | Various | 603,797.000 | 707,896 | | 637,266 | 260,413 | (18,168) | | | (18,168) | (5,059) | 637,266 | 6,157 | 64,473 | 70,630 | | | U |
| F9156M-10-8 | THALES S.A. | D | 04/08/2014 | JPMORGAN CHASE & CO. | 291.000 | 19,259 | | 15,893 | 18,766 | (2,286) | | | (2,286) | (588) | 15,893 | 532 | 2,834 | 3,366 | | | U |
| 887228-10-4 | TIME INC | | 06/12/2014 | DIRECT | 0.400 | 9 | | 9 | | | | | | | 9 | | | | | | L |
| 88732J-20-7 | TIME WARNER CABLE INC | | 05/02/2014 | JPMORGAN CHASE & CO. | 9,500.000 | 1,346,495 | | 1,060,200 | 1,287,250 | (227,050) | | | (227,050) | | 1,060,200 | | 286,295 | 286,295 | 7,125 | | L |
| 887317-30-3 | TIME WARNER INC | | 06/23/2014 | DISTRIBUTION | 0.000 | 211,817 | | 211,817 | | | | | | | 211,817 | | | | | | L |
| F92124-10-0 | TOTAL SA EUR 2.5 | D | 06/26/2014 | JPMORGAN CHASE & CO. | 274.000 | 19,616 | | 20,173 | | | | | | | 20,173 | (65) | (492) | (557) | | | L |
| H89231-33-8 | UBS AG CHF0.1 | D | 04/11/2014 | Various | 41,109.000 | 826,084 | | 814,470 | 313,572 | 12,232 | | | 12,232 | (12,232) | 814,470 | 31,892 | (20,279) | 11,613 | | | U |
| T960AS-10-1 | Unicredit | D | 06/26/2014 | JPMORGAN CHASE & CO. | 11,680.000 | 104,469 | | 95,079 | | | | | | | 95,079 | (308) | 9,699 | 9,391 | 153 | | L |
| 907818-10-8 | UNION PACIFIC CORP | | 06/05/2014 | Various | 7,310.000 | 1,464,830 | | 1,098,882 | 1,228,080 | (129,198) | | | (129,198) | | 1,098,882 | | 365,948 | 365,948 | 12,427 | | L |
| S00895-60-7 | VERIZON COMMUNICATIONS INC. | | 03/05/2014 | DIRECT | 0.650 | 34 | | | | | | | | | | | 34 | 34 | | | U |
| F5879X-10-8 | VINCI | D | 06/26/2014 | JPMORGAN CHASE & CO. | 616.000 | 45,683 | | 34,652 | 40,505 | (4,585) | | | (4,585) | (1,268) | 34,652 | 987 | 10,044 | 11,032 | 286 | | U |
| F97982-10-6 | VIVENDI EUR5.50 | D | 06/26/2014 | JPMORGAN CHASE & CO. | 2,653.000 | 71,989 | | 61,069 | 70,025 | (6,763) | | | (6,763) | (2,193) | 61,069 | 1,879 | 9,041 | 10,920 | | | U |
| G93882-19-2 | VODAFONE GROUP PLC | D | 04/24/2014 | Various | 36,879.178 | 132,921 | | 135,446 | | | | | | | 135,446 | 832 | (3,357) | (2,525) | | | U |
| 960413-10-2 | WESTLAKE CHEMICAL CORP | | 06/12/2014 | Various | 62,000.000 | 5,085,159 | | 4,024,943 | | | | | | | 4,024,943 | | 1,060,216 | 1,060,216 | 15,624 | | L |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 96950F-10-4 | WILLIAMS PARTNERS LP | | 05/20/2014 | Various | 19,291.000 | 1,008,464 | | 961,153 | 981,140 | (16,000) | | | (16,000) | | 961,153 | | 47,312 | 47,312 | 34,666 | | L |
| 989209-10-1 | ZEBU INC | | 06/30/2014 | DISTRIBUTION | 0.000 | 3,166 | | | | | | | | | | | 3,166 | 3,166 | | | A |
| H9870Y-10-5 | ZURICH INSURANCE GROUP AG | D | 06/26/2014 | Various | 172.000 | 137,514 | | 127,214 | 49,994 | (3,944) | (4,565) | | (8,510) | (1,950) | 127,214 | 3,310 | 6,990 | 10,301 | | | L |
| G0692#-10-2 | AURIGEN RE CAPITAL LIMITED | C | 06/03/2014 | DISTRIBUTION | 0.000 | (623) | | | | | | | | | | (623) | | (623) | | | A |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 83,167,543 | XXX | 63,977,623 | 46,070,855 | (6,308,713) | (99,585) | | (6,408,298) | (105,574) | 63,977,623 | 127,211 | 19,062,709 | 19,189,920 | 443,109 | XXX | XXX |
| 53301#-10-1 | LINCOLN BENEFIT LIFE CO. | | 06/05/2014 | Various | 25,000.000 | 595,808,428 | | 178,851,294 | 332,472,959 | (153,621,665) | | | (153,621,665) | | 178,851,294 | | 416,957,134 | 416,957,134 | | | U |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 595,808,428 | XXX | 178,851,294 | 332,472,959 | (153,621,665) | | | (153,621,665) | | 178,851,294 | | 416,957,134 | 416,957,134 | | XXX | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 678,975,971 | XXX | 242,828,916 | 378,543,814 | (159,930,378) | (99,585) | | (160,029,963) | (105,574) | 242,828,916 | 127,211 | 436,019,843 | 436,147,054 | 443,109 | XXX | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 678,975,971 | XXX | 242,828,916 | 378,543,814 | (159,930,378) | (99,585) | | (160,029,963) | (105,574) | 242,828,916 | 127,211 | 436,019,843 | 436,147,054 | 443,109 | XXX | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 678,975,971 | XXX | 242,828,916 | 378,543,814 | (159,930,378) | (99,585) | | (160,029,963) | (105,574) | 242,828,916 | 127,211 | 436,019,843 | 436,147,054 | 443,109 | XXX | XXX |
| 9999999 - Totals | | | | | | 11,962,508,607 | XXX | 11,146,821,063 | 11,089,409,375 | (155,155,739) | 1,729,732 | | (153,426,007) | (2,879,441) | 11,200,145,895 | 2,625,857 | 759,736,855 | 762,362,712 | 230,685,137 | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 54

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CALL OPTION on EQUITY DEC14 SPX C @ 1675 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/19/2013 | 12/19/2014 | 30 | | 1,675.00 | 294,000 | | 221,850 | 848,400 | | 848,400 | | | 221,850 | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1700 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/30/2014 | 12/19/2014 | 30 | | 1,700.00 | | 687,000 | 93,000 | 780,000 | | 780,000 | | | 93,000 | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1725 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/19/2013 | 12/19/2014 | 15 | | 1,725.00 | 213,000 | | 97,275 | 356,250 | | 356,250 | | | 97,275 | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1725 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2014 | 12/19/2014 | 125 | | 1,725.00 | | 2,132,500 | 836,250 | 2,968,750 | | 2,968,750 | | | 836,250 | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1750 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/05/2013 | 12/19/2014 | 75 | | 1,750.00 | 907,500 | | 449,625 | 1,616,250 | | 1,616,250 | | | 449,625 | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1750 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/12/2014 | 12/19/2014 | 125 | | 1,750.00 | | 2,125,000 | 568,750 | 2,693,750 | | 2,693,750 | | | 568,750 | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1775 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2014 | 12/19/2014 | 52 | | 1,775.00 | | 681,200 | 327,080 | 1,008,280 | | 1,008,280 | | | 327,080 | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1775 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/11/2014 | 12/19/2014 | 150 | | 1,775.00 | | 1,620,000 | 1,288,500 | 2,908,500 | | 2,908,500 | | | 1,288,500 | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1800 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2014 | 12/19/2014 | 240 | | 1,800.00 | | 2,736,000 | 1,411,200 | 4,147,200 | | 4,147,200 | | | 1,411,200 | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1650 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/17/2013 | 12/19/2014 | 30 | | 1,650.00 | 408,000 | | 234,450 | 917,700 | | 917,700 | | | 234,450 | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1650 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/25/2013 | 09/19/2014 | 17 | | 1,650.00 | 260,100 | | 149,005 | 518,670 | | 518,670 | | | 149,005 | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1650 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/15/2013 | 09/19/2014 | 200 | | 1,650.00 | 3,660,000 | | 1,753,000 | 6,102,000 | | 6,102,000 | | | 1,753,000 | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1675 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/14/2013 | 09/19/2014 | 157 | | 1,675.00 | 1,640,650 | | 1,307,025 | 4,406,990 | | 4,406,990 | | | 1,307,025 | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1675 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/12/2014 | 09/19/2014 | 125 | | 1,675.00 | | 2,796,250 | 712,500 | 3,508,750 | | 3,508,750 | | | 712,500 | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1675 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2014 | 09/19/2014 | 110 | | 1,675.00 | | 2,218,700 | 869,000 | 3,087,700 | | 3,087,700 | | | 869,000 | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1625 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/25/2013 | 09/19/2014 | 60 | | 1,625.00 | 1,014,000 | | 549,300 | 1,977,600 | | 1,977,600 | | | 549,300 | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1700 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/22/2013 | 09/19/2014 | 105 | | 1,700.00 | 1,223,250 | | 823,725 | 2,693,250 | | 2,693,250 | | | 823,725 | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1700 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/01/2013 | 09/19/2014 | 150 | | 1,700.00 | 1,837,500 | | 1,176,750 | 3,847,500 | | 3,847,500 | | | 1,176,750 | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1700 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/30/2014 | 09/19/2014 | 75 | | 1,700.00 | | 1,665,000 | 258,750 | 1,923,750 | | 1,923,750 | | | 258,750 | | | | 100/100 |
| CALL OPTION on EQUITY JAN15 SPX C @ 1825 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/23/2014 | 01/16/2015 | 60 | | 1,825.00 | | 578,400 | 363,000 | 941,400 | | 941,400 | | | 363,000 | | | | 100/100 |
| CALL OPTION on EQUITY JAN15 SPX C @ 1850 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/23/2014 | 01/16/2015 | 60 | | 1,850.00 | | 501,000 | 324,600 | 825,600 | | 825,600 | | | 324,600 | | | | 100/100 |
| CALL OPTION on EQUITY JAN15 SPX C @ 1775 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/19/2014 | 01/16/2015 | 40 | | 1,775.00 | | 508,800 | 281,600 | 790,400 | | 790,400 | | | 281,600 | | | | 100/100 |
| CALL OPTION on EQUITY MAR15 SPX C @ 1775 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/12/2014 | 03/20/2015 | 125 | | 1,775.00 | | 2,037,500 | 522,500 | 2,560,000 | | 2,560,000 | | | 522,500 | | | | 100/100 |
| CALL OPTION on EQUITY MAR15 SPX C @ 1775 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2014 | 03/20/2015 | 150 | | 1,775.00 | | 2,182,500 | 889,500 | 3,072,000 | | 3,072,000 | | | 889,500 | | | | 100/100 |
| CALL OPTION on EQUITY MAR15 SPX C @ 1775 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/30/2014 | 03/20/2015 | 120 | | 1,775.00 | | 2,163,600 | 294,000 | 2,457,600 | | 2,457,600 | | | 294,000 | | | | 100/100 |
| 0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | 11,458,000 | 24,633,450 | 15,802,235 | 56,958,290 | XXX | 56,958,290 | | | 15,802,235 | | | XXX | XXX |
| PUT OPTION on EQUITY SEP14 SPX P @ 1475 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/26/2014 | 09/19/2014 | 150 | | 1,475.00 | | 13,749 | (999) | 12,750 | | 12,750 | | | (999) | | | | 100/100 |
| 0029999. Subtotal - Purchased Options - Hedging Effective - Put Options | | | | | | | | | | | 13,749 | (999) | 12,750 | XXX | 12,750 | | | (999) | | | XXX | XXX |
| 0079999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | 11,458,000 | 24,647,199 | 15,801,236 | 56,971,040 | XXX | 56,971,040 | | | 15,801,236 | | | XXX | XXX |
| BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 11/15/2012 | 10/15/2017 | | 3,600,000 | 0.77 | 141,300 | | 15,429 | 188,110 | | 188,110 | (86,105) | | | | | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 11/15/2012 | 10/15/2017 | | 300,000 | 0.77 | 11,775 | | 1,286 | 15,676 | | 15,676 | (7,175) | | | | | | 0001 |
| BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 12/14/2012 | 11/15/2017 | | 2,700,000 | 0.81 | 115,615 | | 9,390 | 141,912 | | 141,912 | (64,773) | | | | | | 0001 |
| BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 12/14/2012 | 11/15/2017 | | 200,000 | 0.81 | 8,564 | | 696 | 10,512 | | 10,512 | (4,798) | | | | | | 0001 |
| BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/15/2013 | 12/15/2017 | | 1,200,000 | 0.86 | 53,760 | | 4,666 | 54,687 | | 54,687 | (29,895) | | | | | | 0001 |
| BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/15/2013 | 12/15/2017 | | 100,000 | 0.86 | 4,480 | | 389 | 4,557 | | 4,557 | (2,491) | | | | | | 0001 |
| BAS03GAF4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/19/2013 | 01/15/2018 | | 800,000 | 1.02 | 39,467 | | 2,468 | 40,190 | | 40,190 | (20,558) | | | | | | 0001 |
| BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 03/15/2013 | 02/15/2018 | | 600,000 | 1.00 | 30,923 | | 1,430 | 31,292 | | 31,292 | (15,959) | | | | | | 0001 |
| BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 03/15/2013 | 02/15/2018 | | 100,000 | 1.00 | 5,154 | | 238 | 5,215 | | 5,215 | (2,660) | | | | | | 0001 |
| BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 04/15/2013 | 03/15/2018 | | 1,100,000 | 0.87 | 50,000 | | 2,630 | 55,810 | | 55,810 | (38,405) | | | | | | 0001 |
| BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 04/15/2013 | 03/15/2018 | | 200,000 | 0.87 | 9,091 | | 478 | 10,147 | | 10,147 | (6,983) | | | | | | 0001 |
| BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 05/15/2013 | 04/15/2018 | | 800,000 | 0.99 | 41,067 | | 1,184 | 45,295 | | 45,295 | (21,346) | | | | | | 0001 |
| BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 05/15/2013 | 04/15/2018 | | 200,000 | 0.99 | 10,267 | | 296 | 11,324 | | 11,324 | (5,336) | | | | | | 0001 |
| BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 06/14/2013 | 05/15/2018 | | 700,000 | 1.20 | 40,250 | | 458 | 35,595 | | 35,595 | (18,572) | | | | | | 0001 |
| BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 06/14/2013 | 05/15/2018 | | 100,000 | 1.20 | 5,750 | | 65 | 5,085 | | 5,085 | (2,653) | | | | | | 0001 |
| BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 07/15/2013 | 06/15/2018 | | 1,100,000 | 1.58 | 71,844 | | 81 | 41,359 | | 41,359 | (30,907) | | | | | | 0001 |
| BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 07/15/2013 | 06/15/2018 | | 100,000 | 1.58 | 6,531 | | 7 | 3,760 | | 3,760 | (2,810) | | | | | | 0001 |
| BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 08/15/2013 | 07/15/2018 | | 100,000 | 1.72 | 6,700 | | | 3,583 | | 3,583 | (2,725) | | | | | | 0001 |
| BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 08/15/2013 | 07/15/2018 | | 750,000 | 1.72 | 50,250 | | | 26,869 | | 26,869 | (20,435) | | | | | | 0001 |
| BAS05H1H6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 08/15/2013 | 07/15/2018 | | 400,000 | 1.73 | 26,000 | | | 14,216 | | 14,216 | (10,897) | | | | | | 0001 |
| BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 10/15/2013 | 09/15/2018 | | 300,000 | 1.59 | 20,167 | | | 13,028 | | 13,028 | (8,463) | | | | | | 0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 10/15/2013 | 09/15/2018 | | 300,000 | 1.59 | 20,167 | | | 13,028 | | 13,028 | (8,463) | | | | | | 0001 |
| BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 10/15/2013 | 09/15/2018 | | 400,000 | 1.59 | 26,889 | | | 17,371 | | 17,371 | (11,285) | | | | | | 0001 |
| BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/16/2013 | 11/15/2018 | | 100,000 | 1.60 | 8,000 | | | 4,688 | | 4,688 | (2,931) | | | | | | 0001 |
| BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/16/2013 | 11/15/2018 | | 300,000 | 1.60 | 24,000 | | | 14,065 | | 14,065 | (8,794) | | | | | | 0001 |
| BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/16/2013 | 11/15/2018 | | 300,000 | 1.60 | 24,000 | | | 14,065 | | 14,065 | (8,794) | | | | | | 0001 |
| BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/20/2014 | 01/15/2019 | | 200,000 | 1.65 | | 16,000 | | 9,673 | | 9,673 | (6,327) | | | | | | 0001 |
| BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/20/2014 | 01/15/2019 | | 300,000 | 1.65 | | 24,000 | | 14,510 | | 14,510 | (9,490) | | | | | | 0001 |
| BAS07GPR8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/20/2014 | 01/15/2019 | | 100,000 | 1.65 | | 8,000 | | 4,837 | | 4,837 | (3,163) | | | | | | 0001 |
| BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/15/2014 | 03/15/2019 | | 400,000 | 1.70 | | 22,840 | | 19,822 | | 19,822 | (3,018) | | | | | | 0001 |
| BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/15/2014 | 03/15/2019 | | 600,000 | 1.70 | | 34,260 | | 29,734 | | 29,734 | (4,526) | | | | | | 0001 |
| BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 05/20/2011 | 04/15/2016 | | 3,400,000 | 2.03 | 246,849 | | | 11,539 | | 11,539 | (24,031) | | | | | | 0001 |
| BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 05/20/2011 | 04/15/2016 | | 800,000 | 2.03 | 58,082 | | | 2,715 | | 2,715 | (5,654) | | | | | | 0001 |
| BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 04/21/2010 | 03/15/2015 | | 2,100,000 | 2.67 | 151,251 | | | | | | (250) | | | | | | 0001 |
| BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 04/21/2010 | 03/15/2015 | | 2,000,000 | 2.67 | 144,048 | | | | | | (238) | | | | | | 0001 |
| BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 04/07/2011 | 03/15/2016 | | 9,300,000 | 2.50 | 695,763 | | | 10,628 | | 10,628 | (41,266) | | | | | | 0001 |
| BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 04/07/2011 | 03/15/2016 | | 1,700,000 | 2.50 | 127,182 | | | 1,943 | | 1,943 | (7,543) | | | | | | 0001 |
| BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 01/12/2011 | 11/15/2015 | | 3,200,000 | 2.19 | 235,673 | | | 2,323 | | 2,323 | (13,032) | | | | | | 0001 |
| BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 01/12/2011 | 11/15/2015 | | 9,700,000 | 2.19 | 714,382 | | | 7,043 | | 7,043 | (39,504) | | | | | | 0001 |
| BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 01/14/2011 | 12/15/2015 | | 6,700,000 | 2.13 | 498,953 | | | 8,004 | | 8,004 | (30,915) | | | | | | 0001 |
| BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 01/14/2011 | 12/15/2015 | | 1,800,000 | 2.13 | 134,047 | | | 2,150 | | 2,150 | (8,306) | | | | | | 0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 06/17/2010 | 05/15/2015 | | 650,000 | 2.26 | 42,959 | | | | | | (842) | | | | | | 0001 |
| BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 06/17/2010 | 05/15/2015 | | 1,700,000 | 2.26 | 112,356 | | | | | | (2,201) | | | | | | 0001 |
| BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 06/17/2010 | 05/15/2015 | | 3,550,000 | 2.26 | 234,625 | | | | | | (4,597) | | | | | | 0001 |
| BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 05/18/2010 | 04/15/2015 | | 2,000,000 | 2.46 | 144,852 | | | | | | (989) | | | | | | 0001 |
| BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 05/18/2010 | 04/15/2015 | | 3,800,000 | 2.46 | 275,219 | | | | | | (1,878) | | | | | | 0001 |
| BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50 | 02/17/2010 | 01/15/2015 | | 1,600,000 | 2.67 | 121,365 | | | | | | | | | | | | 0001 |
| BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50 | 02/17/2010 | 01/15/2015 | | 1,100,000 | 2.67 | 83,438 | | | | | | | | | | | | 0001 |
| BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 03/17/2010 | 02/15/2015 | | 1,300,000 | 2.61 | 94,699 | | | | | | (44) | | | | | | 0001 |
| BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 03/17/2010 | 02/15/2015 | | 900,000 | 2.61 | 65,561 | | | | | | (30) | | | | | | 0001 |
| BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 09/16/2010 | 08/15/2015 | | 2,500,000 | 1.71 | 155,405 | | | 2,935 | | 2,935 | (12,253) | | | | | | 0001 |
| BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 09/16/2010 | 08/15/2015 | | 1,200,000 | 1.71 | 74,595 | | | 1,409 | | 1,409 | (5,881) | | | | | | 0001 |
| BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 10/14/2010 | 09/15/2015 | | 2,000,000 | 1.41 | 118,788 | | 3,996 | 10,039 | | 10,039 | (14,142) | | | | | | 0001 |
| BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 10/14/2010 | 09/15/2015 | | 1,300,000 | 1.41 | 77,212 | | 2,597 | 6,525 | | 6,525 | (9,192) | | | | | | 0001 |
| BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 06/16/2011 | 05/15/2016 | | 4,900,000 | 1.84 | 347,016 | | | 24,979 | | 24,979 | (44,430) | | | | | | 0001 |
| BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 06/16/2011 | 05/15/2016 | | 1,100,000 | 1.84 | 77,902 | | | 5,608 | | 5,608 | (9,974) | | | | | | 0001 |
| BRSCMBH07 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 08/12/2010 | 07/15/2015 | | 2,900,000 | 1.66 | 168,881 | | | 2,095 | | 2,095 | (14,402) | | | | | | 0001 |
| BRSCMBHC1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 01/22/2010 | 12/15/2014 | | 2,600,000 | 2.68 | 196,110 | | | | | | | | | | | | 0001 |
| BRSCMBHC1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 01/22/2010 | 12/15/2014 | | 700,000 | 2.68 | 52,799 | | | | | | | | | | | | 0001 |
| BRSCMBHD9 ON LIABILITY-STRIKE 5Y CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 12/21/2009 | 11/15/2014 | | 2,400,000 | 2.73 | 182,954 | | | | | | | | | | | | 0001 |
| BRSCMBHD9 ON LIABILITY-STRIKE 5Y CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 12/21/2009 | 11/15/2014 | | 1,400,000 | 2.73 | 106,723 | | | | | | | | | | | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 07/16/2010 | 07/15/2015 | | 350,000 | 1.94 | 22,226 | | | 3 | | 3 | (1,315) | | | | | | 0001 |
| BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 07/16/2010 | 07/15/2015 | | 2,000,000 | 1.94 | 127,004 | | | 15 | | 15 | (7,517) | | | | | | 0001 |
| BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 07/16/2010 | 07/15/2015 | | 3,550,000 | 1.94 | 225,433 | | | 28 | | 28 | (13,342) | | | | | | 0001 |
| BRSCMBM84 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50 | 11/23/2009 | 10/15/2014 | | 160,000 | 2.49 | 11,055 | | | | | | | | | | | | 0001 |
| BRSCMBM84 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50 | 11/23/2009 | 10/15/2014 | | 3,200,000 | 2.49 | 221,107 | | | | | | | | | | | | 0001 |
| BRSCMBM84 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50 | 11/23/2009 | 10/15/2014 | | 740,000 | 2.49 | 51,131 | | | | | | | | | | | | 0001 |
| BRSCMBMS0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 08/14/2009 | 07/15/2014 | | 6,000,000 | 2.83 | 470,485 | | | | | | | | | | | | 0001 |
| BRSCMBMS0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 11/01/2009 | 07/15/2014 | | 5,400,000 | 2.83 | 423,437 | | | | | | | | | | | | 0001 |
| BRSCMBMU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 10/19/2009 | 09/15/2014 | | 4,000,000 | 2.74 | 278,529 | | | | | | | | | | | | 0001 |
| BRSCMBMU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 11/01/2009 | 09/15/2014 | | 3,000,000 | 2.74 | 208,897 | | | | | | | | | | | | 0001 |
| BRSCMBMV3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 09/21/2009 | 08/15/2014 | | 5,400,000 | 2.77 | 386,777 | | | | | | | | | | | | 0001 |
| BRSCMBMV3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 11/01/2009 | 08/15/2014 | | 4,500,000 | 2.77 | 322,314 | | | | | | | | | | | | 0001 |
| BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 02/18/2011 | 01/15/2016 | | 4,000,000 | 2.56 | 295,273 | | | 2,227 | | 2,227 | (14,701) | | | | | | 0001 |
| BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 02/18/2011 | 01/15/2016 | | 1,500,000 | 2.56 | 110,727 | | | 835 | | 835 | (5,513) | | | | | | 0001 |
| BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 03/15/2011 | 02/15/2016 | | 4,900,000 | 2.20 | 360,387 | | | 8,564 | | 8,564 | (25,214) | | | | | | 0001 |
| BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 03/15/2011 | 02/15/2016 | | 1,300,000 | 2.20 | 95,613 | | | 2,272 | | 2,272 | (6,690) | | | | | | 0001 |
| BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 07/21/2011 | 06/15/2016 | | 4,800,000 | 1.84 | 345,128 | | | 26,640 | | 26,640 | (46,957) | | | | | | 0001 |
| BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 07/21/2011 | 06/15/2016 | | 1,400,000 | 1.84 | 100,662 | | | 7,770 | | 7,770 | (13,696) | | | | | | 0001 |
| BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 08/25/2011 | 07/15/2016 | | 1,400,000 | 1.29 | 81,748 | | 2,086 | 20,946 | | 20,946 | (17,755) | | | | | | 0001 |
| BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 08/25/2011 | 07/15/2016 | | 2,900,000 | 1.29 | 169,335 | | 4,321 | 43,388 | | 43,388 | (36,778) | | | | | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 09/22/2011 | 08/15/2016 | | 3,200,000 | 1.11 | 154,214 | | 8,544 | 64,067 | | 64,067 | (45,206) | | | | | | 0001 |
| BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 09/22/2011 | 08/15/2016 | | 1,000,000 | 1.11 | 48,192 | | 2,670 | 20,021 | | 20,021 | (14,127) | | | | | | 0001 |
| BRSDNJ206 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 12/22/2011 | 09/15/2016 | | 1,700,000 | 1.29 | 74,800 | | 4,416 | 30,643 | | 30,643 | (24,383) | | | | | | 0001 |
| BRSDNJ206 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 12/22/2011 | 09/15/2016 | | 500,000 | 1.29 | 22,000 | | 1,299 | 9,013 | | 9,013 | (7,172) | | | | | | 0001 |
| BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 12/22/2011 | 10/15/2016 | | 600,000 | 1.29 | 27,240 | | 1,011 | 11,329 | | 11,329 | (8,177) | | | | | | 0001 |
| BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 12/22/2011 | 10/15/2016 | | 400,000 | 1.29 | 18,160 | | 674 | 7,553 | | 7,553 | (5,451) | | | | | | 0001 |
| BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 12/22/2011 | 11/15/2016 | | 300,000 | 1.29 | 13,980 | | 323 | 5,934 | | 5,934 | (4,029) | | | | | | 0001 |
| BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 12/22/2011 | 11/15/2016 | | 300,000 | 1.29 | 13,980 | | 323 | 5,934 | | 5,934 | (4,029) | | | | | | 0001 |
| BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 01/17/2012 | 12/15/2016 | | 300,000 | 1.11 | 13,920 | | 791 | 7,700 | | 7,700 | (4,621) | | | | | | 0001 |
| BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 01/17/2012 | 12/15/2016 | | 500,000 | 1.11 | 23,200 | | 1,318 | 12,834 | | 12,834 | (7,702) | | | | | | 0001 |
| BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/08/2012 | 01/15/2017 | | 400,000 | 1.09 | 20,889 | | 1,105 | 11,233 | | 11,233 | (2,668) | | | | | | 0001 |
| BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/08/2012 | 01/15/2017 | | 300,000 | 1.09 | 15,667 | | 829 | 8,425 | | 8,425 | (2,001) | | | | | | 0001 |
| BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50 | 03/22/2012 | 02/15/2017 | | 250,000 | 1.36 | 13,050 | | 250 | 5,583 | | 5,583 | (4,182) | | | | | | 0001 |
| BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50 | 03/22/2012 | 02/15/2017 | | 250,000 | 1.36 | 13,050 | | 250 | 5,583 | | 5,583 | (4,182) | | | | | | 0001 |
| BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 04/16/2012 | 03/15/2017 | | 1,100,000 | 1.12 | 51,563 | | 1,786 | 32,954 | | 32,954 | (19,317) | | | | | | 0001 |
| BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 04/16/2012 | 03/15/2017 | | 700,000 | 1.12 | 32,813 | | 1,136 | 20,970 | | 20,970 | (12,293) | | | | | | 0001 |
| BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 05/11/2012 | 04/15/2017 | | 200,000 | 1.10 | 8,840 | | 250 | 6,434 | | 6,434 | (3,702) | | | | | | 0001 |
| BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 05/11/2012 | 04/15/2017 | | 700,000 | 1.10 | 30,940 | | 873 | 22,518 | | 22,518 | (12,958) | | | | | | 0001 |
| BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 06/13/2012 | 05/15/2017 | | 300,000 | 1.00 | 11,714 | | 273 | 10,924 | | 10,924 | (5,481) | | | | | | 0001 |
| BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 06/13/2012 | 05/15/2017 | | 800,000 | 1.00 | 31,238 | | 728 | 29,131 | | 29,131 | (14,617) | | | | | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 07/11/2012 | 06/15/2017 | | 1,000,000 | 0.86 | 38,158 | | 2,424 | 42,310 | | 42,310 | (19,081) | | | | | | 0001 |
| BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 07/11/2012 | 06/15/2017 | | 1,100,000 | 0.86 | 41,974 | | 2,667 | 46,541 | | 46,541 | (20,990) | | | | | | 0001 |
| BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 08/15/2012 | 07/15/2017 | | 1,300,000 | 0.98 | 58,240 | | 3,952 | 52,085 | | 52,085 | (28,379) | | | | | | 0001 |
| BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 08/15/2012 | 07/15/2017 | | 400,000 | 0.98 | 17,920 | | 1,216 | 16,026 | | 16,026 | (8,732) | | | | | | 0001 |
| BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 09/11/2012 | 08/15/2017 | | 2,700,000 | 0.82 | 122,062 | | 11,124 | 126,137 | | 126,137 | (66,070) | | | | | | 0001 |
| BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 09/11/2012 | 08/15/2017 | | 400,000 | 0.82 | 18,083 | | 1,648 | 18,687 | | 18,687 | (9,788) | | | | | | 0001 |
| BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50 | 10/15/2012 | 09/15/2017 | | 2,900,000 | 0.80 | 118,900 | | 14,634 | 144,334 | | 144,334 | (73,008) | | | | | | 0001 |
| BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY | T-LINKED PRODUCTS | EXHIBIT 5 | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50 | 10/15/2012 | 09/15/2017 | | 200,000 | 0.80 | 8,200 | | 1,009 | 9,954 | | 9,954 | (5,035) | | | | | | 0001 |
| 0109999. Subtotal - Purchased Options - Hedging Other - Caps | | | | | | | | | | 11,961,955 | 105,100 | 121,716 | 1,897,494 | XXX | 1,897,494 | (1,389,194) | | | | | XXX | XXX |
| 0149999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 11,961,955 | 105,100 | 121,716 | 1,897,494 | XXX | 1,897,494 | (1,389,194) | | | | | XXX | XXX |
| 0219999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0289999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0369999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 11,458,000 | 24,633,450 | 15,802,235 | 56,958,290 | XXX | 56,958,290 | | | 15,802,235 | | | XXX | XXX |
| 0379999. Total Purchased Options - Put Options | | | | | | | | | | | 13,749 | (999) | 12,750 | XXX | 12,750 | | | (999) | | | XXX | XXX |
| 0389999. Total Purchased Options - Caps | | | | | | | | | | 11,961,955 | 105,100 | 121,716 | 1,897,494 | XXX | 1,897,494 | (1,389,194) | | | | | XXX | XXX |
| 0399999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0409999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0419999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999. Total Purchased Options | | | | | | | | | | 23,419,955 | 24,752,299 | 15,922,952 | 58,868,534 | XXX | 58,868,534 | (1,389,194) | | 15,801,236 | | | XXX | XXX |
| CALL OPTION on EQUITY DEC14 SPX C @ 1825 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/05/2013 | 12/19/2014 | 23 | | 1,825.00 | (185,150) | | (99,935) | (350,290) | | (350,290) | | | (99,935) | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1850 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2013 | 12/19/2014 | 210 | | 1,850.00 | (1,449,000) | | (790,650) | (2,784,600) | | (2,784,600) | | | (790,650) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1750 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/22/2013 | 09/19/2014 | 10 | | 1,750.00 | (87,500) | | (67,250) | (208,600) | | (208,600) | | | (67,250) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1750 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/25/2013 | 09/19/2014 | 200 | | 1,750.00 | (1,800,000) | | (1,345,000) | (4,172,000) | | (4,172,000) | | | (1,345,000) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1775 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/22/2013 | 09/19/2014 | 8 | | 1,775.00 | (59,680) | | (48,760) | (148,080) | | (148,080) | | | (48,760) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1725 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/25/2013 | 09/19/2014 | 150 | | 1,725.00 | (1,545,000) | | (1,097,250) | (3,487,500) | | (3,487,500) | | | (1,097,250) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1800 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/20/2013 | 09/19/2014 | 22 | | 1,800.00 | (187,000) | | (118,690) | (356,180) | | (356,180) | | | (118,690) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1825 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/15/2013 | 09/19/2014 | 42 | | 1,825.00 | (309,960) | | (195,510) | (585,060) | | (585,060) | | | (195,510) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1825 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/20/2013 | 09/19/2014 | 100 | | 1,825.00 | (723,000) | | (465,500) | (1,393,000) | | (1,393,000) | | | (465,500) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1825 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/12/2014 | 09/19/2014 | 125 | | 1,825.00 | | (1,225,000) | (516,250) | (1,741,250) | | (1,741,250) | | | (516,250) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1825 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2014 | 09/19/2014 | 110 | | 1,825.00 | | (889,900) | (642,400) | (1,532,300) | | (1,532,300) | | | (642,400) | | | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CALL OPTION on EQUITY SEP14 SPX C @ 1825 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/30/2014 | 09/19/2014 | 75 | | 1,825.00 | | (852,000) | (192,750) | (1,044,750) | | (1,044,750) | | | (192,750) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1850 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2013 | 09/19/2014 | 127 | | 1,850.00 | (685,800) | | (490,855) | (1,489,710) | | (1,489,710) | | | (490,855) | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1875 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2014 | 12/19/2014 | 22 | | 1,875.00 | | (162,360) | (87,780) | (250,140) | | (250,140) | | | (87,780) | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1875 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/11/2014 | 12/19/2014 | 150 | | 1,875.00 | | (849,000) | (856,500) | (1,705,500) | | (1,705,500) | | | (856,500) | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1900 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2014 | 12/19/2014 | 97 | | 1,900.00 | | (606,250) | (322,040) | (928,290) | | (928,290) | | | (322,040) | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1925 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2014 | 12/19/2014 | 75 | | 1,925.00 | | (389,250) | (203,250) | (592,500) | | (592,500) | | | (203,250) | | | | 100/100 |
| CALL OPTION on EQUITY SEP14 SPX C @ 1875 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/19/2013 | 09/19/2014 | 30 | | 1,875.00 | (147,000) | | (91,350) | (288,600) | | (288,600) | | | (91,350) | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1950 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/30/2014 | 12/19/2014 | 45 | | 1,950.00 | | (234,900) | (50,850) | (285,750) | | (285,750) | | | (50,850) | | | | 100/100 |
| CALL OPTION on EQUITY JAN15 SPX C @ 1875 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/19/2014 | 01/16/2015 | 70 | | 1,875.00 | | (494,200) | (339,500) | (833,700) | | (833,700) | | | (339,500) | | | | 100/100 |
| CALL OPTION on EQUITY JAN15 SPX C @ 1900 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/23/2014 | 01/16/2015 | 30 | | 1,900.00 | | (180,000) | (124,800) | (304,800) | | (304,800) | | | (124,800) | | | | 100/100 |
| CALL OPTION on EQUITY JAN15 SPX C @ 1925 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/23/2014 | 01/16/2015 | 30 | | 1,925.00 | | (150,000) | (105,300) | (255,300) | | (255,300) | | | (105,300) | | | | 100/100 |
| CALL OPTION on EQUITY JAN15 SPX C @ 1950 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/23/2014 | 01/16/2015 | 30 | | 1,950.00 | | (123,000) | (86,700) | (209,700) | | (209,700) | | | (86,700) | | | | 100/100 |
| CALL OPTION on EQUITY MAR15 SPX C @ 2025 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/12/2014 | 03/20/2015 | 125 | | 2,025.00 | | (381,250) | (188,750) | (570,000) | | (570,000) | | | (188,750) | | | | 100/100 |
| CALL OPTION on EQUITY MAR15 SPX C @ 2025 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2014 | 03/20/2015 | 150 | | 2,025.00 | | (352,500) | (331,500) | (684,000) | | (684,000) | | | (331,500) | | | | 100/100 |
| CALL OPTION on EQUITY MAR15 SPX C @ 2025 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/30/2014 | 03/20/2015 | 120 | | 2,025.00 | | (451,200) | (96,000) | (547,200) | | (547,200) | | | (96,000) | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1975 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/12/2014 | 12/19/2014 | 125 | | 1,975.00 | | (415,000) | (206,250) | (621,250) | | (621,250) | | | (206,250) | | | | 100/100 |
| CALL OPTION on EQUITY DEC14 SPX C @ 1975 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2014 | 12/19/2014 | 125 | | 1,975.00 | | (312,500) | (308,750) | (621,250) | | (621,250) | | | (308,750) | | | | 100/100 |
| 0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | (7,179,090) | (8,068,310) | (9,470,120) | (27,991,300) | XXX | (27,991,300) | | | (9,470,120) | | | XXX | XXX |
| 0499999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | (7,179,090) | (8,068,310) | (9,470,120) | (27,991,300) | XXX | (27,991,300) | | | (9,470,120) | | | XXX | XXX |
| 0569999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0639999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0709999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0779999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0789999. Total Written Options - Call Options and Warrants | | | | | | | | | | (7,179,090) | (8,068,310) | (9,470,120) | (27,991,300) | XXX | (27,991,300) | | | (9,470,120) | | | XXX | XXX |
| 0799999. Total Written Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0809999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0819999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0829999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0839999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999. Total Written Options | | | | | | | | | | (7,179,090) | (8,068,310) | (9,470,120) | (27,991,300) | XXX | (27,991,300) | | | (9,470,120) | | | XXX | XXX |
| CURRENCY BRSCQLR91 Pay NZD / Receive USD | Q3915#AD8 | SCHEDULE D | Currency | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 08/25/2005 | 10/27/2015 | | 10,000,000 | USD 5.100%(NDBB6M+0.71) | | | 28,060 | (2,570,702) | | (2,035,607) | | (753,731) | | | 57,577 | | 100/100 |
| CURRENCY BRSCQLW61 Pay AUD / Receive USD | Q3915#AC0 | SCHEDULE D | Currency | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 08/25/2005 | 10/27/2017 | | 30,000,000 | USD 5.250%(ADBB6M+0.83) | | | 138,353 | (7,355,554) | | (4,036,715) | | (1,947,384) | | | 273,674 | | 100/100 |
| CURRENCY BRSCQM5F9 Pay AUD / Receive USD | Q7160#AC3 | SCHEDULE D | Currency | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 03/23/2005 | 05/05/2015 | | 10,000,000 | USD 5.500%(ADBB6M+0.65) | | | 71,282 | (2,248,252) | | (1,859,142) | | (638,514) | | | 46,005 | | 100/100 |
| CURRENCY BRSCQV9R9 Pay GBP / Receive USD | G6043#AA3 | SCHEDULE D | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 03/06/2006 | 04/20/2016 | | 15,759,000 | USD 5.521%(GBP 4.860%) | | | 65,209 | 370,439 | | 773,748 | | (482,223) | | | 105,956 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY BRSCQVJM9 Pay CAD / Receive USD | C5864@AD1 | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 06/16/2006 | 06/30/2018 | | 18,696,581 | USD 6.440%(CAD 5.760%) | | | 34,230 | (1,018,952) | | (372,966) | | 49,173 | | | 187,030 | | 100/100 |
| CURRENCY BRSCVHNN7 Pay EUR / Receive USD | D8355*AA8 | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/10/2006 | 03/01/2016 | | 51,000,000 | USD 5.920%(EUR 4.485%) | | | 190,059 | (7,579,417) | | (7,285,170) | | 376,151 | | | 329,654 | | 100/100 |
| 0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange | | | | | | | | | | | | 527,194 | (20,402,439) | XXX | (14,815,851) | | (3,396,529) | | | 999,895 | XXX | XXX |
| 0909999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | 527,194 | (20,402,439) | XXX | (14,815,851) | | (3,396,529) | | | 999,895 | XXX | XXX |
| BASIS SWAP0554 ON LIABILITIES CPI | IM Contracts | Exhibit 7 | Interest Rate | MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69 | 01/01/2005 | 11/25/2016 | | 85,000,000 | CPURNSA(US0003M +0.19%) | | | 609,389 | 4,782,498 | | 4,782,498 | 795,634 | | | | 659,534 | | 0002 |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 609,389 | 4,782,498 | XXX | 4,782,498 | 795,634 | | | | 659,534 | XXX | XXX |
| CDS CS4205478 ON DISHN-DDBS 500 06/20/2018 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/02/2013 | 06/20/2018 | | 2,000,000 | credit event/(5.0000) | (182,712) | | (32,756) | (292,324) | | (292,324) | (40,752) | | 17,522 | | | 3FE | 0003 |
| CDS CS4205445 ON DISHN-DDBS 500 06/20/2018 | BOND PORTFOLIO | SCHEDULE D | Credit | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 04/02/2013 | 06/20/2018 | | 2,000,000 | credit event/(5.0000) | (184,694) | | (32,566) | (292,324) | | (292,324) | (40,942) | | 17,712 | | | 3FE | 0003 |
| CDS SINGLE SWAP SCDS (UIS) | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/19/2013 | 12/20/2018 | | 1,000,000 | credit event/(5.0000) | (116,561) | | (844) | (102,174) | | (102,174) | 9,897 | | 11,656 | | | 4FE | 0003 |
| CDS SINGLE SWAP CDS (FCX) | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 06/30/2014 | 09/20/2019 | | 5,000,000 | credit event/(1.0000) | | 21,385 | (3,056) | (4,035) | | (4,035) | (25,420) | | | | | 2FE | 0003 |
| CDS SINGLE SWAP CDS (AA) | BOND PORTFOLIO | SCHEDULE D | Credit | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 06/30/2014 | 09/20/2019 | | 5,000,000 | credit event/(1.0000) | | 100,577 | (3,056) | 95,980 | | 95,980 | (4,597) | | | | | 3FE | 0003 |
| CDS CS3071368 ON CTX 100 03/20/2015 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/29/2010 | 03/20/2015 | | 2,000,000 | credit event/(1.0000) | 34,522 | | (13,414) | (13,894) | | (13,894) | 11,931 | | (3,359) | | | 3FE | 0003 |
| CDS CS3276181 ON DHI 500 12/20/2015 | BOND PORTFOLIO | SCHEDULE D | Credit | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 10/20/2010 | 12/20/2015 | | 1,000,000 | credit event/(5.0000) | (56,846) | | (19,635) | (69,199) | | (69,199) | 15,155 | | 5,504 | | | 3FE | 0003 |
| CDS CS3178890 ON KMG 100 06/20/2015 | BOND PORTFOLIO | SCHEDULE D | Credit | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 06/03/2010 | 06/20/2015 | | 10,000,000 | credit event/(1.0000) | 183,977 | | (68,513) | (87,858) | | (87,858) | 3,450 | | (18,236) | | | 2FE | 0003 |
| CDS CS3030430 ON LEN 100 03/20/2015 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/10/2009 | 03/20/2015 | | 9,000,000 | credit event/(1.0000) | 903,101 | | (130,852) | (48,559) | | (48,559) | 108,107 | | (85,602) | | | 3FE | 0003 |
| CDS CS3217318 ON MRHMC 100 09/20/2015 | BOND PORTFOLIO | SCHEDULE D | Credit | UBS AG BFM8T61CT2L1QCEMIK50 | 07/21/2010 | 09/20/2015 | | 450,000 | credit event/(1.0000) | 46,380 | | (6,756) | (2,956) | | (2,956) | 813 | | (4,493) | | | 3FE | 0003 |
| CDS CS3181449 ON GSF 100 12/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 06/04/2010 | 12/20/2014 | | 10,000,000 | credit event/(1.0000) | 167,816 | | (68,753) | (42,617) | | (42,617) | 70,059 | | (18,475) | | | 2FE | 0003 |
| CDS CS3419526 ON HBOS-SCOTBKPLC 100 09/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 07/21/2011 | 09/20/2014 | | 5,000,000 | credit event/(1.0000) | 240,871 | | (63,238) | (9,408) | | (9,408) | 60,114 | | (38,099) | | | 2FE | 0003 |
| CDS CS3427214 ON BACORP 100 09/20/2016 | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 08/10/2011 | 09/20/2016 | | 15,000,000 | credit event/(1.0000) | 1,371,756 | | (209,683) | (227,213) | | (227,213) | 134,274 | | (134,267) | | | 1FE | 0003 |
| CDS CS3445133 ON CRDSUI-USA 100 09/20/14 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/06/2011 | 09/20/2014 | | 10,000,000 | credit event/(1.0000) | (105,096) | | (32,970) | (11,878) | | (11,878) | 29,170 | | 17,308 | | | 1FE | 0003 |
| CDS CS3496326 ON KINMKS 100 12/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/17/2011 | 12/20/2014 | | 15,000,000 | credit event/(1.0000) | 755,065 | | (194,429) | (66,866) | | (66,866) | 186,515 | | (119,012) | | | 2FE | 0003 |
| CDS CS3498892 ON EP 100 12/20/2016 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/17/2011 | 12/20/2016 | | 5,000,000 | credit event/(1.0000) | 365,580 | | (60,480) | (35,881) | | (35,881) | 23,065 | | (35,341) | | | 3FE | 0003 |
| CDS CS3598733 ON PLCOAL 500 06/20/2017 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/18/2012 | 06/20/2017 | | 2,000,000 | credit event/(5.0000) | (100,245) | | (40,582) | (199,243) | | (199,243) | (10,157) | | 9,696 | | | 3FE | 0003 |
| CDS CS3603855 ON PKD 500 06/20/2017 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/25/2012 | 06/20/2017 | | 2,000,000 | credit event/(5.0000) | (59,728) | | (44,479) | (204,347) | | (204,347) | 34,011 | | 5,799 | | | 4FE | 0003 |
| CDS CS3603871 ON LTD 100 06/20/2017 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/25/2012 | 06/20/2017 | | 3,000,000 | credit event/(1.0000) | 127,140 | | (27,427) | (25,214) | | (25,214) | 2,184 | | (12,344) | | | 3FE | 0003 |
| CDS CS3798416 ON MWD 100 09/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 07/26/2012 | 09/20/2014 | | 15,000,000 | credit event/(1.0000) | 630,726 | | (222,287) | (29,636) | | (29,636) | 202,036 | | (146,870) | | | 1FE | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CDS CS3900814 ON GS 100 09/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 09/10/2012 | 09/20/2014 | | 25,000,000 | credit event/(1.0000) | 174,527 | | (168,788) | (49,097) | | (49,097) | 149,023 | | (43,093) | | | 1FE | 0003 |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | 4,195,579 | 121,962 | (1,444,563) | (1,718,740) | XXX | (1,718,740) | 917,936 | | (573,994) | | | XXX | XXX |
| 0969999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 4,195,579 | 121,962 | (835,174) | 3,063,758 | XXX | 3,063,758 | 1,713,570 | | (573,994) | | 659,534 | XXX | XXX |
| CDS SPI200TT8 ON LOWES COMPANIES | 548661D*5 - RREEF AMERICA REIT II, 5.29% SR. NTS due 09/20/2014, CDS attached to Cash Security- (74986@AC5) | | Credit | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 11/01/2009 | 09/20/2014 | | 5,000,000 | 0.3500/(credit event) | | | 8,799 | | | 3,702 | | | | | 5,000,000 | 1FE | |
| CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI) | 30275#AK7 - MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security- (40052VAA2, 4581X0BQ0, 68268NAJ2, 883556AZ5 & 91731KAA8) | | Credit | MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69 | 07/19/2007 | 07/20/2017 | | 100,000,000 | 0.7000/(credit event) | | | 351,944 | | | (8,193,492) | | | | | 100,000,000 | 1FE | |
| CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18 | 12513#YS4- CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security (081437AH8, 202795HZ6, 548661CT2, 85590AAP9 & 25468PCP9) | | Credit | ICE T330E4AS4QXXS2TT7X50 | 06/19/2013 | 06/20/2018 | | 80,000,000 | 1.0000/(credit event) | 565,114 | | 345,711 | 448,638 | | 1,734,480 | | | (56,511) | | 80,000,000 | 2FE | |
| 0989999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | 565,114 | | 706,454 | 448,638 | XXX | (6,455,310) | | | (56,511) | | 185,000,000 | XXX | XXX |
| 1029999. Subtotal - Swaps - Replication | | | | | | | | | | 565,114 | | 706,454 | 448,638 | XXX | (6,455,310) | | | (56,511) | | 185,000,000 | XXX | XXX |
| 1089999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1149999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1159999. Total Swaps - Interest Rate | | | | | | | | | | | | 609,389 | 4,782,498 | XXX | 4,782,498 | 795,634 | | | | 659,534 | XXX | XXX |
| 1169999. Total Swaps - Credit Default | | | | | | | | | | 4,760,693 | 121,962 | (738,109) | (1,270,103) | XXX | (8,174,050) | 917,936 | | (630,506) | | 185,000,000 | XXX | XXX |
| 1179999. Total Swaps - Foreign Exchange | | | | | | | | | | | | 527,194 | (20,402,439) | XXX | (14,815,851) | | (3,396,529) | | | 999,895 | XXX | XXX |
| 1189999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1199999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1209999. Total Swaps | | | | | | | | | | 4,760,693 | 121,962 | 398,474 | (16,890,044) | XXX | (18,207,403) | 1,713,570 | (3,396,529) | (630,506) | | 186,659,428 | XXX | XXX |
| BAS08AL86 (1.1381 CHF) / 1 USD | BOND PORTFOLIO | SCHEDULE D | Currency | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 04/30/2014 | 11/05/2014 | | 8,536,113 | (1.1381 CHF) / 1 USD | | | | 68,988 | | 68,988 | | 68,988 | | | 25,275 | | 0004 |
| BAS08VN70 (0.7331 EUR) / 1 USD | BOND PORTFOLIO | SCHEDULE D | Currency | BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27 | 06/25/2014 | 12/29/2014 | | 46,375,320 | (0.7331 EUR) / 1 USD | | | | (208,764) | | (208,764) | | (208,764) | | | 163,737 | | 0004 |
| 1229999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | (139,776) | XXX | (139,776) | | (139,776) | | | 189,012 | XXX | XXX |
| 1269999. Subtotal - Forwards | | | | | | | | | | | | | (139,776) | XXX | (139,776) | | (139,776) | | | 189,012 | XXX | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | 4,278,910 | 16,578,889 | 6,858,310 | 8,577,301 | XXX | 14,163,889 | | (3,396,529) | 6,331,116 | | 999,895 | XXX | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | 16,157,534 | 227,062 | (713,458) | 4,821,476 | XXX | 4,821,476 | 324,376 | (139,776) | (573,994) | | 848,545 | XXX | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | 565,114 | | 706,454 | 448,638 | XXX | (6,455,310) | | | (56,511) | | 185,000,000 | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | 21,001,558 | 16,805,951 | 6,851,306 | 13,847,414 | XXX | 12,530,055 | 324,376 | (3,536,305) | 5,700,610 | | 186,848,440 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities. |
| 0002 | Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities. |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0003 | Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security. |
| 0004 | Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities. |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| ESU4 | 254 | | FUTURE S&P500 EMINI SEP 14 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 09/19/2014 | CME | 06/27/2014 | 1,937.0300 | 1,952.4000 | 5,080 | | 195,143 | | | | 195,143 | 1,098,550 | 100/100 | 50 |
| 1279999. Subtotal - Long Futures - Hedging Effective | | | | | | | | | | | | 5,080 | | 195,143 | | | | 195,143 | 1,098,550 | XXX | XXX |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | 5,080 | | 195,143 | | | | 195,143 | 1,098,550 | XXX | XXX |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | 5,080 | | 195,143 | | | | 195,143 | 1,098,550 | XXX | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | | | |
| 1449999 - Totals | | | | | | | | | | | | 5,080 | | 195,143 | | | | 195,143 | 1,098,550 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| GOLDMAN, SACH & CO. | 310,000 | 7,000 | 317,000 |
| Total Net Cash Deposits | 310,000 | 7,000 | 317,000 |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

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

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | | 2 | 3 | 4 | Book/Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | 5<br>Contracts With Book/Adjusted Carrying Value >0 | 6<br>Contracts With Book/Adjusted Carrying Value <0 | 7<br>Exposure Net of Collateral | 8<br>Contracts With Fair Value >0 | 9<br>Contracts With Fair Value <0 | 10<br>Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999 - Aggregate Sum of Exchange Traded Derivatives | | XXX | XXX | XXX | 57,483,183 | (27,991,300) | 57,483,183 | 56,976,120 | (27,991,300) | 56,976,120 | 1,098,550 | 1,098,550 |
| BANK OF AMERICA, N.A. | B4TYDEB6GKMZO031MB27 | Y | Y | 1,169,246 | 184,949 | (277,963) | | 184,949 | (277,963) | | 163,737 | |
| BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | Y | Y | 350,512 | 370,439 | | 19,927 | 773,748 | | 423,236 | 105,956 | 105,956 |
| BNP PARIBAS | ROMUWSFPU8MPRO8K5P83 | Y | Y | | | (29,636) | | | (29,636) | | | |
| CITIBANK N.A. | E570DZWZ7FF32TWEFA76 | Y | Y | | | (12,464,262) | | | (8,221,217) | | 377,255 | |
| DEUTSCHE BANK AG | 7LTWFZYICNSX8D621K86 | Y | Y | | 68,988 | | 68,988 | 72,690 | | 72,690 | 5,025,275 | 5,025,275 |
| GOLDMAN SACHS BANK USA | KD3XUN7C6T14HNAYLU02 | Y | Y | | 229,560 | (1,000,377) | | 229,560 | (1,000,377) | | | |
| JPMORGAN CHASE BANK, N.A. | 7H6GLXDRUGQFU57RNE97 | Y | Y | | 1,257,179 | (8,890,693) | | 1,257,179 | (7,950,459) | | 516,684 | |
| MERRILL LYNCH CAPITAL SERVICES, INC. | GDWTXX03601TB7DWI3U69 | Y | Y | | 4,782,498 | | 4,782,498 | 4,782,498 | (8,193,492) | | 100,659,534 | 100,659,534 |
| MORGAN STANLEY CAPITAL SERVICES LLC | I7331LVCZKQKX5T7XV54 | Y | Y | 23,189 | 156,333 | (130,475) | 2,669 | 156,333 | (130,475) | 2,669 | | |
| UBS AG | BFM8T61CT2L1QCEMIK50 | Y | Y | | 165,454 | (2,956) | 162,498 | 165,454 | (2,956) | 162,498 | | |
| 0299999. Total NAIC 1 Designation | | | | 1,542,947 | 7,215,399 | (22,796,362) | 5,036,580 | 7,622,411 | (25,806,576) | 661,094 | 106,848,440 | 105,790,764 |
| 0899999. Aggregate Sum of Central Clearing houses | | | | 1,788,178 | 448,638 | | | 1,734,480 | | | 80,000,000 | 78,660,460 |
| 0999999 - Totals | | | | 3,331,125 | 65,147,219 | (50,787,662) | 62,519,762 | 66,333,011 | (53,797,876) | 57,637,214 | 187,946,990 | 185,549,774 |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|---|
| CITIBANK N.A. | E570DZWZ7FF32TWEFA76 | Other | 3135G0-ES-8 | FANNIE MAE | 6,781,237 | 6,685,000 | 6,677,860 | 11/15/2016 | V |
| JPMORGAN CHASE BANK, N.A. | 7H6GLXDRUGQFU57RNE97 | Other | 3135G0-ES-8 | FANNIE MAE | 6,010,296 | 5,925,000 | 5,918,671 | 11/15/2016 | V |
| MERRILL LYNCH CAPITAL SERVICES, INC. | GDWTXX03601TB7DW3U69 | Other | 3137EA-DG-1 | FREDDIE MAC | 5,630,057 | 5,609,000 | 5,608,251 | 05/30/2019 | V |
| GOLDMAN, SACHS & CO. (CME) | | Treasury | 912796-DW-6 | TREASURY BILL | 792,133 | 792,174 | 792,133 | 09/25/2014 | I |
| GOLDMAN, SACHS & CO. (CME) | | Cash | | CASH | 317,000 | 317,000 | 317,000 | | I |
| JPMORGAN CHASE BANK, N.A. (ICE) | | Cash | | CASH | 1,194,437 | 1,194,437 | 1,194,437 | | I |
| 0199999 - Total | | | | | 20,725,160 | 20,522,611 | 20,508,351 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|---|
| BANK OF AMERICA, N.A. | B4TYDEB6GKMZO031MB27 | Other | 312946-ZF-6 | FREDDIE MAC | 1,165,213 | 2,030,000 | XXX | 04/01/2041 | V |
| BARCLAYS BANK PLC | G5GSEF7VJP5I70UK5573 | Treasury | 912828-TT-7 | TREASURY BILL | 350,328 | 350,000 | XXX | 10/15/2015 | V |
| MORGAN STANLEY CAPITAL SERVICES LLC | I7331LVCZKQKX5T7XV54 | Cash | | CASH | 23,189 | 23,189 | XXX | | V |
| JPMORGAN CHASE BANK, N.A. (ICE) | | Cash | | CASH | 1,788,178 | 1,788,178 | XXX | | V |
| 0299999 - Total | | | | | 3,326,908 | 4,191,367 | XXX | XXX | XXX |

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation/ Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | XXX |
| 4899999. Total - Hybrid Securities | | | | | | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | XXX |
| 6199999. Total - Issuer Obligations | | | | | | XXX |
| 6299999. Total - Residential Mortgage-Backed Securities | | | | | | XXX |
| 6399999. Total - Commercial Mortgage-Backed Securities | | | | | | XXX |
| 6499999. Total - Other Loan-Backed and Structured Securities | | | | | | XXX |
| 6599999. Total Bonds | | | | | | XXX |
| 7099999. Total - Preferred Stocks | | | | | | XXX |
| 7599999. Total - Common Stocks | | | | | | XXX |
| 7699999. Total - Preferred and Common Stocks | | | | | | XXX |
| 9999999 - Totals | | | | | | XXX |

General Interrogatories:

1. Total activity for the year to date Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year to date Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation/ Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | XXX |
| 4899999. Total - Hybrid Securities | | | | | | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | XXX |
| 6199999. Total - Issuer Obligations | | | | | | XXX |
| 6299999. Total - Residential Mortgage-Backed Securities | | | | | | XXX |
| 6399999. Total - Commercial Mortgage-Backed Securities | | | | | | XXX |
| 6499999. Total - Other Loan-Backed and Structured Securities | | | | | | XXX |
| 6599999. Total Bonds | | | | | | XXX |
| 7099999. Total - Preferred Stocks | | | | | | XXX |
| 7599999. Total - Common Stocks | | | | | | XXX |
| 7699999. Total - Preferred and Common Stocks | | | | | | XXX |
| 09248U-61-9 | TREASURY TEMP FUND | | | 23,346 | 23,346 | 12/31/2015 |
| 38141W-23-2 | FINANCIAL SQUARE MONEY MARKET | | | 4,101,268 | 4,101,268 | 12/31/2015 |
| 4812A2-60-3 | JP MORGAN INSTITUTIONAL PRIME MONEY MARKET | | | 8,063 | 8,063 | 12/31/2015 |
| 825252-72-9 | AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO | | | 678,949 | 678,949 | 12/31/2015 |
| 8999999. Total - Short-Term Invested Assets (Schedule DA type) | | | | 4,811,626 | 4,811,626 | XXX |
| 00038C-G3-7 | ABB TREASURY CENTER USA INC | | | 5,999,964 | 5,999,952 | 07/03/2014 |
| 00038C-GN-3 | ABB TREASURY CENTER USA INC | | | 2,629,831 | 2,629,805 | 07/22/2014 |
| 04249L-GH-3 | ARMY & AIR FORCE EXCHANGE SERVICE | | | 1,492,927 | 1,492,942 | 07/17/2014 |
| 05526M-GQ-2 | BASF SE | | | 1,399,911 | 1,399,934 | 07/24/2014 |
| 0556C3-G9-6 | BMW US CAPITAL LLC | | | 14,999,700 | 14,999,610 | 07/09/2014 |
| 0556C3-GA-3 | BMW US CAPITAL LLC | | | 8,499,798 | 8,499,754 | 07/10/2014 |
| 05722M-G2-7 | BAKER HUGHES INC | | | 3,639,989 | 3,639,978 | 07/02/2014 |
| 05722M-GG-6 | BAKER HUGHES INC | | | 7,999,600 | 7,999,600 | 07/16/2014 |
| 06367K-G3-7 | BANK OF MONTREAL | | | 11,999,933 | 11,999,940 | 07/03/2014 |
| 17181B-GE-4 | CIGNA CORPORATION | | | 3,999,711 | 3,999,720 | 07/14/2014 |
| 17181B-GN-4 | CIGNA CORPORATION | | | 999,883 | 999,883 | 07/22/2014 |
| 20279W-G3-9 | COMMONWEALTH EDISON COMPANY | | | 7,499,888 | 7,499,873 | 07/03/2014 |
| 20279W-G9-6 | COMMONWEALTH EDISON COMPANY | | | 7,999,502 | 7,999,592 | 07/09/2014 |
| 2082P3-G9-7 | CONOCOPHILLIPS QATAR | | | 4,999,900 | 4,999,925 | 07/09/2014 |
| 2082P3-GE-6 | CONOCOPHILLIPS QATAR | | | 6,999,773 | 6,999,839 | 07/14/2014 |
| 20911M-GE-1 | CONSOLIDATED EDISON COMPANY OF NEW | | | 9,599,203 | 9,599,328 | 07/14/2014 |
| 22404B-G1-3 | COX ENTERPRISES | | | 6,000,000 | 5,999,964 | 07/01/2014 |
| 23333G-G1-6 | DTE ENERGY COMPANY | | | 1,000,000 | 999,994 | 07/01/2014 |
| 23585M-GA-8 | DANAHER CORPORATION | | | 7,999,800 | 7,999,768 | 07/10/2014 |
| 24422D-GE-5 | JOHN DEERE CREDIT INC | | | 5,599,818 | 5,599,804 | 07/14/2014 |
| 24423N-GF-9 | JOHN DEERE CREDIT LTD/AUSTRALIA | | | 4,999,825 | 4,999,815 | 07/15/2014 |
| 2925A3-G2-8 | ENBRIDGE ENERGY PARTNERS L.P. | | | 1,220,992 | 1,220,987 | 07/02/2014 |
| 2925A3-G7-7 | ENBRIDGE ENERGY PARTNERS L.P. | | | 5,430,774 | 5,430,788 | 07/07/2014 |
| 2925A3-G8-5 | ENBRIDGE ENERGY PARTNERS L.P. | | | 12,999,343 | 12,999,415 | 07/08/2014 |
| 36161B-G2-4 | GDF SUEZ | | | 11,554,957 | 11,554,931 | 07/02/2014 |
| 36161B-GA-6 | GDF SUEZ | | | 6,999,773 | 6,999,797 | 07/10/2014 |
| 36161B-GG-3 | GDF SUEZ | | | 999,929 | 999,950 | 07/16/2014 |
| 63743D-G8-8 | NATIONAL RURAL UTILITIES COOP FINA | | | 17,849,653 | 17,849,607 | 07/08/2014 |
| 63743D-GJ-4 | NATIONAL RURAL UTILITIES COOP FINA | | | 4,999,764 | 4,999,715 | 07/18/2014 |
| 63743D-H1-2 | NATIONAL RURAL UTILITIES COOP FINA | | | 1,999,845 | 1,999,764 | 08/01/2014 |
| 64587B-GF-3 | NEW JERSEY NATURAL GAS CO | | | 4,999,825 | 4,999,875 | 07/15/2014 |
| 65489K-GB-8 | NOBLE CORP/CAYMAN ISLANDS | | | 24,498,094 | 24,498,457 | 07/11/2014 |
| 66765F-G8-9 | NORTHWEST NATURAL GAS COMPANY | | | 1,999,926 | 1,999,924 | 07/08/2014 |
| 66765F-GH-9 | NORTHWEST NATURAL GAS COMPANY | | | 4,999,600 | 4,999,570 | 07/17/2014 |
| 68323K-GA-4 | ONTARIO (PROVINCE OF) | | | 3,999,910 | 3,999,956 | 07/10/2014 |
| 70962W-G2-8 | PENTAIR FINANCE SA | | | 13,999,899 | 13,999,776 | 07/02/2014 |
| 70962W-G3-6 | PENTAIR FINANCE SA | | | 1,498,977 | 1,498,966 | 07/03/2014 |
| 71112K-G7-0 | PEOPLES GAS LIGHT AND COKE COMPANY | | | 6,299,811 | 6,299,754 | 07/07/2014 |
| 72018U-G2-2 | PIEDMONT NATURAL GAS COMPANY INC. | | | 999,997 | 999,991 | 07/02/2014 |
| 72018U-GE-6 | PIEDMONT NATURAL GAS COMPANY INC. | | | 28,998,639 | 28,997,970 | 07/14/2014 |
| 74018L-G7-7 | PRECISION CASTPARTS CORP. | | | 1,999,970 | 1,999,962 | 07/07/2014 |
| 74018L-GG-7 | PRECISION CASTPARTS CORP. | | | 6,999,725 | 6,999,650 | 07/16/2014 |
| 74018L-GH-5 | PRECISION CASTPARTS CORP. | | | 5,499,756 | 5,499,709 | 07/17/2014 |
| 74018L-GQ-5 | PRECISION CASTPARTS CORP. | | | 5,998,617 | 5,998,508 | 07/24/2014 |
| 74800K-GA-4 | QUEBEC (PROVINCE OF) | | | 6,999,843 | 6,999,853 | 07/10/2014 |
| 74800K-GH-9 | QUEBEC (PROVINCE OF) | | | 13,999,440 | 13,999,454 | 07/17/2014 |
| 74835K-G3-9 | QUESTAR CORPORATION | | | 9,999,933 | 9,999,860 | 07/03/2014 |
| 74835K-G9-6 | QUESTAR CORPORATION | | | 12,499,722 | 12,499,463 | 07/09/2014 |
| 74835K-GJ-4 | QUESTAR CORPORATION | | | 5,999,603 | 5,999,448 | 07/18/2014 |
| 74835K-GP-0 | QUESTAR CORPORATION | | | 2,999,762 | 2,999,631 | 07/23/2014 |
| 77434M-G2-5 | ROCKWELL COLLINS INC. | | | 3,999,970 | 3,999,956 | 07/02/2014 |
| 79744K-G1-2 | SAN DIEGO GAS AND ELECTRIC CO | | | 3,000,000 | 2,999,991 | 07/01/2014 |
| 84243M-G1-4 | SOUTHERN CALIFORNIA GAS COMPANY | | | 32,200,000 | 32,199,900 | 07/01/2014 |
| 8424C1-G2-8 | SOUTHERN CALIFORNIA EDISON COMPANY | | | 2,999,986 | 2,999,973 | 07/02/2014 |
| 84757B-G7-3 | SPECTRA ENERGY PARTNERS LP | | | 4,474,814 | 4,474,758 | 07/07/2014 |
| 8522W3-G3-1 | ST JUDE MEDICAL INC | | | 3,499,969 | 3,499,958 | 07/03/2014 |
| 85462D-G3-1 | STANLEY WORKS | | | 6,999,926 | 6,999,909 | 07/03/2014 |
| 85462D-GB-3 | STANLEY WORKS | | | 2,999,833 | 2,999,853 | 07/11/2014 |
| 85462D-GR-8 | STANLEY WORKS | | | 11,998,480 | 11,998,668 | 07/25/2014 |
| 89116F-G1-2 | TORONTO DOMINION HOLDINGS USA INC | | | 8,000,000 | 7,999,992 | 07/01/2014 |
| 89116F-GF-1 | TORONTO DOMINION HOLDINGS USA INC | | | 3,999,829 | 3,999,932 | 07/15/2014 |
| 90655K-G1-6 | UNION ELECTRIC CO | | | 6,500,000 | 6,499,929 | 07/01/2014 |
| 91058U-G1-5 | UNITEDHEALTH GROUP INC | | | 1,000,000 | 999,995 | 07/01/2014 |
| 91820N-GG-5 | VF CORPORATION | | | 5,999,575 | 5,999,436 | 07/16/2014 |
| 91820N-GH-3 | VF CORPORATION | | | 8,999,400 | 8,999,091 | 07/17/2014 |
| 92035L-G9-4 | VALSPAR CORPORATION (THE) | | | 3,499,806 | 3,499,822 | 07/09/2014 |
| 92780K-G9-3 | VIRGINIA ELECTRIC AND POWER COMPAN | | | 2,999,853 | 2,999,871 | 07/09/2014 |
| 92780K-GB-8 | VIRGINIA ELECTRIC AND POWER COMPAN | | | 21,498,725 | 21,498,861 | 07/11/2014 |
| 9292E1-GH-3 | WGL HLDGS INC. | | | 999,929 | 999,914 | 07/17/2014 |
| 97670S-G8-0 | WISCONSIN GAS CO | | | 7,999,844 | 7,999,696 | 07/08/2014 |
| 97684H-G7-0 | WISCONSIN PUBLIC SERVICE CORPORATI | | | 1,999,943 | 1,999,934 | 07/07/2014 |
| 9199999. Total - Cash Equivalents (Schedule E Part 2 type) | | | | 501,374,913 | 501,373,187 | XXX |
| 9999999 - Totals | | | | 506,186,539 | 506,184,813 | XXX |

General Interrogatories:

1. Total activity for the year to date Fair Value $ 244,751,009 Book/Adjusted Carrying Value $ 244,749,423
2. Average balance for the year to date Fair Value $ 438,789,143 Book/Adjusted Carrying Value $ 438,789,812

# SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 | | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 6 | 7 | 8 | |
| Depository | | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | * |
| Bank of New York Mellon | New York, New York | | 0.010 | 252 | 366 | 32,806,388 | 34,671,464 | 52,125,867 | XXX |
| BMO Harris N.A. | Chicago, Illinois | | | | | (31,119,202) | (18,427,582) | (34,459,131) | XXX |
| Citibank, N.A. | New York, New York | | 0.020 | 883 | 11 | 12,746,059 | 15,102,642 | 48,564,366 | XXX |
| J.P. Morgan Chase Bank, N.A. | New York, New York | | | | | 3,901,139 | 4,822,964 | 5,644,294 | XXX |
| The Northern Trust Company | Chicago, Illinois | | | | | (10,700,592) | (20,089,287) | (18,097,462) | XXX |
| UMB Bank N.A. | Kansas City, Missouri | | | | | 645,025 | (561,035) | (212,571) | XXX |
| US Bank | St Paul, Minnesota | | | | | 279,673 | 216,043 | 291,263 | XXX |
| Wells Fargo Bank, N.A. | Charlotte, North Carolina | | | | | (35,623,299) | (39,737,875) | (54,270,857) | XXX |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | | XXX | XXX | | | | | | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 1,135 | 377 | (27,064,808) | (24,002,665) | (414,231) | XXX |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | | XXX | XXX | | | | | | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | | | | | | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 1,135 | 377 | (27,064,808) | (24,002,665) | (414,231) | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | | | XXX |
| 0599999. Total - Cash | | XXX | XXX | 1,135 | 377 | (27,064,808) | (24,002,665) | (414,231) | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| TREASURY NOTE | | 06/30/2014 | 2.630 | 07/31/2014 | 285,607 | 6,241 | (542) |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | 285,607 | 6,241 | (542) |
| 0599999. Total - U.S. Government Bonds | | | | | 285,607 | 6,241 | (542) |
| 1099999. Total - All Other Government Bonds | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | |
| ABB TREASURY CENTER USA INC | | 06/11/2014 | | 07/03/2014 | 5,999,964 | | 375 |
| ABB TREASURY CENTER USA INC | | 06/24/2014 | | 07/22/2014 | 2,629,831 | | 56 |
| ARMY & AIR FORCE EXCHANGE SERVICE | | 06/20/2014 | | 07/17/2014 | 1,492,927 | | 50 |
| BASF SE | | 06/24/2014 | | 07/24/2014 | 1,399,911 | | 27 |
| BMW US CAPITAL LLC | | 06/09/2014 | | 07/09/2014 | 14,999,700 | | 825 |
| BMW US CAPITAL LLC | | 06/19/2014 | | 07/10/2014 | 8,499,798 | | 360 |
| BAKER HUGHES INC | | 06/23/2014 | | 07/02/2014 | 3,639,989 | | 89 |
| BAKER HUGHES INC | | 06/16/2014 | | 07/16/2014 | 7,999,600 | | 400 |
| BANK OF MONTREAL | | 06/03/2014 | | 07/03/2014 | 11,999,933 | | 933 |
| BANK OF NOVA SCOTIA NY | | 06/30/2014 | | 07/28/2014 | 4,344,642 | | 13 |
| CIGNA CORPORATION | | 06/09/2014 | | 07/14/2014 | 3,999,711 | | 489 |
| CIGNA CORPORATION | | 06/23/2014 | | 07/22/2014 | 999,883 | | 44 |
| COMMONWEALTH EDISON COMPANY | | 06/25/2014 | | 07/03/2014 | 7,499,888 | | 338 |
| COMMONWEALTH EDISON COMPANY | | 06/25/2014 | | 07/09/2014 | 7,999,502 | | 373 |
| CONOCOPHILLIPS QATAR | | 06/09/2014 | | 07/09/2014 | 4,999,900 | | 275 |
| CONOCOPHILLIPS QATAR | | 06/13/2014 | | 07/14/2014 | 6,999,773 | | 315 |
| CONOCOPHILLIPS QATAR | | 06/30/2014 | | 07/28/2014 | 3,999,820 | | 7 |
| CONSOLIDATED EDISON COMPANY OF NEW | | 06/30/2014 | | 07/14/2014 | 9,599,203 | | 61 |
| COX ENTERPRISES | | 06/17/2014 | | 07/01/2014 | 6,000,000 | | 583 |
| DTE ENERGY COMPANY | | 06/30/2014 | | 07/01/2014 | 1,000,000 | | 4 |
| DANAHER CORPORATION | | 06/10/2014 | | 07/10/2014 | 7,999,800 | | 467 |
| JOHN DEERE CREDIT INC | | 06/23/2014 | | 07/14/2014 | 5,599,818 | | 112 |
| JOHN DEERE CREDIT LTD/AUSTRALIA | | 06/10/2014 | | 07/15/2014 | 4,999,825 | | 263 |
| DISCOVERY COMMUNICATIONS | | 06/24/2014 | | 07/08/2014 | 6,044,718 | | 282 |
| ENBRIDGE ENERGY PARTNERS L.P. | | 06/30/2014 | | 07/02/2014 | 1,220,992 | | 8 |
| ENBRIDGE ENERGY PARTNERS L.P. | | 06/23/2014 | | 07/07/2014 | 5,430,774 | | 302 |
| ENBRIDGE ENERGY PARTNERS L.P. | | 06/30/2014 | | 07/08/2014 | 12,999,343 | | 94 |
| FLORIDA POWER AND LIGHT CO | | 06/30/2014 | | 07/02/2014 | 20,124,922 | | 78 |
| FLORIDA POWER AND LIGHT CO | | 06/30/2014 | | 07/03/2014 | 21,409,786 | | 107 |
| GDF SUEZ | | 06/09/2014 | | 07/02/2014 | 11,554,957 | | 952 |
| GDF SUEZ | | 06/18/2014 | | 07/10/2014 | 6,999,773 | | 329 |
| GDF SUEZ | | 06/18/2014 | | 07/16/2014 | 999,929 | | 61 |
| GLAXOSMITHKLINE FINANCE PLC | | 06/30/2014 | | 07/29/2014 | 2,369,834 | | 6 |
| NATIONAL RURAL UTILITIES COOP FINA | | 06/09/2014 | | 07/08/2014 | 17,849,653 | | 1,156 |
| NATIONAL RURAL UTILITIES COOP FINA | | 06/20/2014 | | 07/18/2014 | 4,999,764 | | 153 |
| NATIONAL RURAL UTILITIES COOP FINA | | 06/27/2014 | | 07/30/2014 | 1,714,862 | | 19 |
| NATIONAL RURAL UTILITIES COOP FINA | | 06/30/2014 | | 08/01/2014 | 1,999,845 | | 5 |
| NEW JERSEY NATURAL GAS CO | | 06/24/2014 | | 07/15/2014 | 4,999,825 | | 88 |
| NEW JERSEY NATURAL GAS CO | | 06/30/2014 | | 07/28/2014 | 9,999,475 | | 19 |
| NISSAN MOTOR ACCEPTANCE CORP. | | 06/30/2014 | | 07/07/2014 | 2,799,907 | | 16 |
| NOBLE CORP/CAYMAN ISLANDS | | 06/27/2014 | | 07/11/2014 | 24,498,094 | | 762 |
| NORTHERN ILLINOIS GAS COMPANY | | 06/24/2014 | | 07/01/2014 | 2,500,000 | | 73 |
| NORTHERN STATES POWER COMPANY (MIN | | 06/30/2014 | | 07/01/2014 | 7,744,000 | | 39 |
| NORTHWEST NATURAL GAS COMPANY | | 06/06/2014 | | 07/08/2014 | 1,999,926 | | 264 |
| NORTHWEST NATURAL GAS COMPANY | | 06/20/2014 | | 07/17/2014 | 4,999,600 | | 275 |
| NORTHWEST NATURAL GAS COMPANY | | 06/30/2014 | | 08/04/2014 | 2,999,462 | | 16 |
| ONTARIO (PROVINCE OF) | | 06/10/2014 | | 07/10/2014 | 3,999,910 | | 210 |
| PACIFIC GAS & ELECTRIC CO | | 06/27/2014 | | 07/01/2014 | 15,640,000 | | 382 |
| PACIFIC GAS & ELECTRIC CO | | 06/30/2014 | | 07/02/2014 | 2,199,987 | | 13 |
| PENTAIR FINANCE SA | | 06/20/2014 | | 07/02/2014 | 13,999,899 | | 1,112 |
| PENTAIR FINANCE SA | | 06/19/2014 | | 07/03/2014 | 1,498,977 | | 140 |
| PEOPLES GAS LIGHT AND COKE COMPANY | | 06/27/2014 | | 07/07/2014 | 6,299,811 | | 126 |
| PIEDMONT NATURAL GAS COMPANY INC. | | 06/26/2014 | | 07/02/2014 | 999,997 | | 17 |
| PIEDMONT NATURAL GAS COMPANY INC. | | 06/30/2014 | | 07/14/2014 | 28,998,639 | | 105 |
| PIEDMONT NATURAL GAS COMPANY INC. | | 06/30/2014 | | 07/21/2014 | 10,074,384 | | 31 |
| PRECISION CASTPARTS CORP. | | 06/23/2014 | | 07/07/2014 | 1,999,970 | | 40 |
| PRECISION CASTPARTS CORP. | | 06/25/2014 | | 07/16/2014 | 6,999,725 | | 120 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| PRECISION CASTPARTS CORP. | | 06/27/2014 | | 07/17/2014 | 15,499,311 | | 401 |
| PRECISION CASTPARTS CORP. | | 06/30/2014 | | 07/24/2014 | 5,998,617 | | 128 |
| QUEBEC (PROVINCE OF) | | 06/23/2014 | | 07/10/2014 | 6,999,843 | | 140 |
| QUEBEC (PROVINCE OF) | | 06/12/2014 | | 07/17/2014 | 13,999,440 | | 665 |
| QUESTAR CORPORATION | | 06/17/2014 | | 07/03/2014 | 9,999,933 | | 467 |
| QUESTAR CORPORATION | | 06/18/2014 | | 07/09/2014 | 12,499,722 | | 451 |
| QUESTAR CORPORATION | | 06/18/2014 | | 07/18/2014 | 5,999,603 | | 280 |
| QUESTAR CORPORATION | | 06/27/2014 | | 07/23/2014 | 2,999,762 | | 43 |
| ROCKWELL COLLINS INC. | | 06/26/2014 | | 07/02/2014 | 5,974,955 | | 224 |
| ROCKWELL AUTOMATION INC | | 06/30/2014 | | 07/14/2014 | 9,999,567 | | 33 |
| SAN DIEGO GAS AND ELECTRIC CO | | 06/30/2014 | | 07/01/2014 | 7,590,000 | | 23 |
| SOUTHERN CALIFORNIA GAS COMPANY | | 06/30/2014 | | 07/01/2014 | 32,200,000 | | 98 |
| SOUTHERN CALIFORNIA EDISON COMPANY | | 06/25/2014 | | 07/02/2014 | 2,999,986 | | 85 |
| SPECTRA ENERGY PARTNERS LP | | 06/24/2014 | | 07/07/2014 | 4,474,814 | | 218 |
| ST JUDE MEDICAL INC | | 05/30/2014 | | 07/03/2014 | 3,499,969 | | 498 |
| STANLEY WORKS | | 06/13/2014 | | 07/03/2014 | 6,999,926 | | 665 |
| STANLEY WORKS | | 06/27/2014 | | 07/11/2014 | 2,999,833 | | 67 |
| STANLEY WORKS | | 06/23/2014 | | 07/25/2014 | 11,998,480 | | 507 |
| SYSCO CORP | | 06/30/2014 | | 07/01/2014 | 17,340,000 | | 34 |
| TORONTO DOMINION HOLDINGS USA INC | | 05/27/2014 | | 07/01/2014 | 8,000,000 | | 856 |
| TORONTO DOMINION HOLDINGS USA INC | | 06/20/2014 | | 07/15/2014 | 3,999,829 | | 134 |
| UNION ELECTRIC CO | | 06/30/2014 | | 07/01/2014 | 20,140,000 | | 129 |
| UNITEDHEALTH GROUP INC | | 06/16/2014 | | 07/01/2014 | 1,000,000 | | 67 |
| VF CORPORATION | | 06/18/2014 | | 07/16/2014 | 5,999,575 | | 368 |
| VF CORPORATION | | 06/13/2014 | | 07/17/2014 | 8,999,400 | | 675 |
| VALSPAR CORPORATION (THE) | | 06/27/2014 | | 07/09/2014 | 3,499,806 | | 97 |
| VIRGINIA ELECTRIC AND POWER COMPAN | | 06/17/2014 | | 07/09/2014 | 2,999,853 | | 257 |
| VIRGINIA ELECTRIC AND POWER COMPAN | | 06/23/2014 | | 07/11/2014 | 21,498,725 | | 1,799 |
| WGL HLDGS INC. | | 06/19/2014 | | 07/17/2014 | 999,929 | | 53 |
| WISCONSIN GAS CO | | 06/24/2014 | | 07/08/2014 | 7,999,844 | | 156 |
| WISCONSIN PUBLIC SERVICE CORPORATI | | 06/27/2014 | | 07/07/2014 | 1,999,943 | | 38 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 672,884,818 | | 23,514 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 672,884,818 | | 23,514 |
| 4899999. Total - Hybrid Securities | | | | | | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | 673,170,426 | 6,241 | 22,972 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | |
| 8399999. Total Bonds | | | | | 673,170,426 | 6,241 | 22,972 |
| 8699999 - Total Cash Equivalents | | | | | 673,170,426 | 6,241 | 22,972 |