



LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

Bankers Life and Casualty Company

NAIC Group Code 0233 0233 NAIC Company Code 61263 Employer's ID Number 36-0770740  
(Current) (Prior)  
Organized under the Laws of Illinois, State of Domicile or Port of Entry IL  
Country of Domicile United States of America  
Licensed as business type: Life, Accident and Health [ X ] Fraternal Benefit Societies [ ]  
Incorporated/Organized 04/06/1880 Commenced Business 01/17/1879  
Statutory Home Office 111 East Wacker Drive, Suite 2100 Chicago, IL, US 60601-4508  
(Street and Number) (City or Town, State, Country and Zip Code)  
Main Administrative Office 111 East Wacker Drive, Suite 2100  
(Street and Number)  
Chicago, IL, US 60601-4508 312-396-6000  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)  
Mail Address 111 East Wacker Drive, Suite 2100 Chicago, IL, US 60601-4508  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)  
Primary Location of Books and Records 111 East Wacker Drive, Suite 2100  
(Street and Number)  
Chicago, IL, US 60601-4508 312-396-6000  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)  
Internet Website Address www.bankerslife.com  
Statutory Statement Contact Shelly Ann Hitch 317-817-6485  
(Name) (Area Code) (Telephone Number)  
Shelly.Hitch@CNOinc.com 317-817-2115  
(E-mail Address) (FAX Number)

OFFICERS

President Scott Louis Goldberg Treasurer Jeffrey Michael Kircher  
Secretary Rachel Johanna Spehler Actuary Jeremy David Williams

OTHER

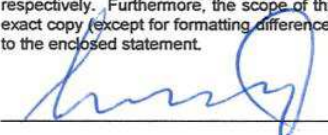
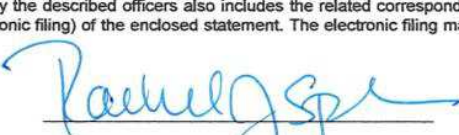
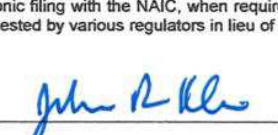
|                                                      |                                                            |                                                         |
|------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|
| <u>Bruce Keating Baude, Executive Vice President</u> | <u>Karen Jeannine DeToro, Executive Vice President</u>     | <u>Yvonne Kay Franzese, Executive Vice President</u>    |
| <u>Eric Ronald Johnson, Executive Vice President</u> | <u>Paul Harrington McDonough, Executive Vice President</u> | <u>Matthew Joseph Zimpfer, Executive Vice President</u> |
| <u>John Robert Kline, Senior Vice President</u>      | <u>Nathan Ellis Richardson, Senior Vice President</u>      | <u>Gregory Dean Turner, Senior Vice President</u>       |

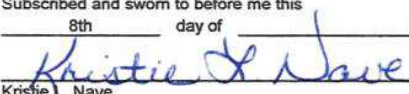
DIRECTORS OR TRUSTEES

|                                  |                             |                          |
|----------------------------------|-----------------------------|--------------------------|
| <u>Karen Jeannine DeToro</u>     | <u>Scott Louis Goldberg</u> | <u>John Robert Kline</u> |
| <u>Paul Harrington McDonough</u> | <u>Gregory Dean Turner</u>  |                          |

State of Indiana SS:  
County of Hamilton

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.

|                                                                                     |                                                                                      |                                                                                       |
|-------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|
|  |  |  |
| Scott Louis Goldberg<br>President                                                   | Rachel Johanna Spehler<br>Secretary                                                  | John Robert Kline<br>SVP & Chief Accounting Officer                                   |

Subscribed and sworn to before me this  
8th day of November, 2021  
  
Kristie L. Nave  
Notary Public, State of Indiana, Marion County  
My Commission Expires November 7, 2024

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.....

KRISTIE L. NAVE, Notary Public  
Marion County  
SEAL  
State of Indiana  
My Commission Expires Nov, 7, 2024

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

ASSETS

|                                                                                                                                                             | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                             | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 – 2) |                                                       |
| 1. Bonds .....                                                                                                                                              | 14,717,044,883         |                         | 14,717,044,883                            | 13,715,034,982                                        |
| 2. Stocks:                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                                  | 180,785,155            |                         | 180,785,155                               | 179,651,565                                           |
| 2.2 Common stocks .....                                                                                                                                     | 133,487,132            | 75,521                  | 133,411,611                               | 140,322,408                                           |
| 3. Mortgage loans on real estate:                                                                                                                           |                        |                         |                                           |                                                       |
| 3.1 First liens .....                                                                                                                                       | 863,410,881            |                         | 863,410,881                               | 973,595,548                                           |
| 3.2 Other than first liens.....                                                                                                                             |                        |                         |                                           |                                                       |
| 4. Real estate:                                                                                                                                             |                        |                         |                                           |                                                       |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....                                                                                |                        |                         |                                           |                                                       |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                      |                        |                         |                                           |                                                       |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....                                                                                          |                        |                         |                                           |                                                       |
| 5. Cash (\$ .....92,470,064 ), cash equivalents<br>(\$ .....109,039,760 ) and short-term<br>investments (\$ ..... ) .....                                   | 201,509,824            |                         | 201,509,824                               | 342,340,086                                           |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                  | 71,616,962             | 8,986                   | 71,607,977                                | 72,439,548                                            |
| 7. Derivatives .....                                                                                                                                        | 190,200,246            |                         | 190,200,246                               | 210,076,190                                           |
| 8. Other invested assets .....                                                                                                                              | 806,611,845            |                         | 806,611,845                               | 700,552,890                                           |
| 9. Receivables for securities .....                                                                                                                         | 6,639,430              |                         | 6,639,430                                 | 2,849,268                                             |
| 10. Securities lending reinvested collateral assets .....                                                                                                   |                        |                         |                                           |                                                       |
| 11. Aggregate write-ins for invested assets .....                                                                                                           | 58,954,815             |                         | 58,954,815                                | 48,061,949                                            |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                               | 17,230,261,174         | 84,507                  | 17,230,176,666                            | 16,384,924,435                                        |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                               |                        |                         |                                           |                                                       |
| 14. Investment income due and accrued .....                                                                                                                 | 142,228,719            |                         | 142,228,719                               | 130,493,830                                           |
| 15. Premiums and considerations:                                                                                                                            |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                            | 3,271,252              | 76,285                  | 3,194,966                                 | 3,038,732                                             |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 68,118,066             |                         | 68,118,066                                | 63,205,358                                            |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....                                               |                        |                         |                                           |                                                       |
| 16. Reinsurance:                                                                                                                                            |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                              | 1,110,939              |                         | 1,110,939                                 | 573,283                                               |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                              |                        |                         |                                           |                                                       |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                             | 13,420,660             |                         | 13,420,660                                | 14,283,989                                            |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                    |                        |                         |                                           |                                                       |
| 18.1 Current federal and foreign income tax recoverable and interest thereon .....                                                                          | 7,436,465              |                         | 7,436,465                                 | 80,997,618                                            |
| 18.2 Net deferred tax asset .....                                                                                                                           | 210,869,299            | 96,913,351              | 113,955,948                               | 110,654,555                                           |
| 19. Guaranty funds receivable or on deposit .....                                                                                                           | 7,575,686              |                         | 7,575,686                                 | 8,353,861                                             |
| 20. Electronic data processing equipment and software .....                                                                                                 | 1,177,693              | 567,396                 | 610,297                                   | 568,388                                               |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....                                                                     | 4,436,934              | 4,436,934               |                                           |                                                       |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                            |                        |                         |                                           |                                                       |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                              | 16,385,195             |                         | 16,385,195                                | 14,826,684                                            |
| 24. Health care (\$ ..... ) and other amounts receivable .....                                                                                              | 37,246,435             | 36,631,797              | 614,638                                   | 1,308,015                                             |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                | 209,449,659            |                         | 209,449,659                               | 211,852,769                                           |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 17,952,988,175         | 138,710,271             | 17,814,277,904                            | 17,025,081,517                                        |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                        |                        |                         |                                           |                                                       |
| 28. Total (Lines 26 and 27)                                                                                                                                 | 17,952,988,175         | 138,710,271             | 17,814,277,904                            | 17,025,081,517                                        |
| DETAILS OF WRITE-INS                                                                                                                                        |                        |                         |                                           |                                                       |
| 1101. Assets held in rabbi trust for agents' deferred compensation program .....                                                                            | 58,954,815             |                         | 58,954,815                                | 48,061,949                                            |
| 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)                                                                                             | 58,954,815             |                         | 58,954,815                                | 48,061,949                                            |
| 2501. Cash surrender value of company owned life insurance .....                                                                                            | 207,785,087            |                         | 207,785,087                               | 209,718,550                                           |
| 2502. Transferable state tax credits .....                                                                                                                  | 1,664,572              |                         | 1,664,572                                 | 2,134,219                                             |
| 2503. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                   |                        |                         |                                           |                                                       |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                             | 209,449,659            |                         | 209,449,659                               | 211,852,769                                           |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

**LIABILITIES, SURPLUS AND OTHER FUNDS**

|                                                                                                                                                                                                                                 | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ .....11,842,284,472 less \$ ..... included in Line 6.3<br>(including \$ ..... Modco Reserve) .....                                                                                   | 11,842,284,472                 | 11,279,707,975                 |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....                                                                                                                                 | 2,163,088,589                  | 2,099,907,924                  |
| 3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....                                                                                                                                                | 1,370,709,586                  | 1,275,724,731                  |
| 4. Contract claims:                                                                                                                                                                                                             |                                |                                |
| 4.1 Life .....                                                                                                                                                                                                                  | 35,713,444                     | 36,081,961                     |
| 4.2 Accident and health .....                                                                                                                                                                                                   | 164,709,304                    | 163,388,806                    |
| 5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due<br>and unpaid .....                                                                                                                            |                                |                                |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:                                                                                            |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ .....<br>Modco) .....                                                                                                                 | 135,426                        | 141,041                        |
| 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....                                                                                                                        |                                |                                |
| 6.3 Coupons and similar benefits (including \$ ..... Modco) .....                                                                                                                                                               |                                |                                |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 .....                                                                                                                                        |                                |                                |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less<br>\$ ..... discount; including \$ .....21,695,912 accident and health premiums .....                                | 24,983,830                     | 31,557,514                     |
| 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<br>experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health<br>Service Act ..... |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$ .....5,436 assumed and \$ .....2,746,862<br>ceded .....                                                                                                                  | 2,752,298                      | 4,900,613                      |
| 9.4 Interest Maintenance Reserve .....                                                                                                                                                                                          | 240,642,539                    | 233,373,197                    |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ .....4,538,150 , accident and health<br>\$ .....986,265 and deposit-type contract funds \$ ..... .....                                                   | 5,524,415                      | 8,787,618                      |
| 11. Commissions and expense allowances payable on reinsurance assumed .....                                                                                                                                                     |                                |                                |
| 12. General expenses due or accrued .....                                                                                                                                                                                       | 185,295,814                    | 182,140,227                    |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....                                                        |                                |                                |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....                                                                                                                                               | 6,135,016                      | 4,078,928                      |
| 15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....                                                                                                                      |                                |                                |
| 15.2 Net deferred tax liability .....                                                                                                                                                                                           |                                |                                |
| 16. Unearned investment income .....                                                                                                                                                                                            | 2,397,449                      | 2,389,220                      |
| 17. Amounts withheld or retained by reporting entity as agent or trustee .....                                                                                                                                                  | 1,102,355                      | 464,794                        |
| 18. Amounts held for agents' account, including \$ .....11,780,939 agents' credit balances .....                                                                                                                                | 12,035,749                     | 16,733,747                     |
| 19. Remittances and items not allocated .....                                                                                                                                                                                   | 27,446,500                     | 35,390,190                     |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                                                                                                |                                |                                |
| 21. Liability for benefits for employees and agents if not included above .....                                                                                                                                                 |                                |                                |
| 22. Borrowed money \$ ..... and interest thereon \$ ..... .....                                                                                                                                                                 |                                |                                |
| 23. Dividends to stockholders declared and unpaid .....                                                                                                                                                                         |                                |                                |
| 24. Miscellaneous liabilities:                                                                                                                                                                                                  |                                |                                |
| 24.01 Asset valuation reserve .....                                                                                                                                                                                             | 250,438,181                    | 223,072,671                    |
| 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 .....                                                                                                                                                                      | 6,295,848                      | 16,145,864                     |
| 24.05 Drafts outstanding .....                                                                                                                                                                                                  |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....                                                                                                                                                                    |                                |                                |
| 24.07 Funds held under coinsurance .....                                                                                                                                                                                        |                                |                                |
| 24.08 Derivatives .....                                                                                                                                                                                                         |                                |                                |
| 24.09 Payable for securities .....                                                                                                                                                                                              | 116,406,335                    | 6,937,567                      |
| 24.10 Payable for securities lending .....                                                                                                                                                                                      |                                |                                |
| 24.11 Capital notes \$ ..... and interest thereon \$ ..... .....                                                                                                                                                                |                                |                                |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                   | 172,125,677                    | 169,455,991                    |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....                                                                                                                                                | 16,630,222,825                 | 15,790,380,578                 |
| 27. From Separate Accounts Statement .....                                                                                                                                                                                      |                                |                                |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                   | 16,630,222,825                 | 15,790,380,578                 |
| 29. Common capital stock .....                                                                                                                                                                                                  | 10,000,000                     | 10,000,000                     |
| 30. Preferred capital stock .....                                                                                                                                                                                               |                                |                                |
| 31. Aggregate write-ins for other than special surplus funds .....                                                                                                                                                              |                                |                                |
| 32. Surplus notes .....                                                                                                                                                                                                         |                                |                                |
| 33. Gross paid in and contributed surplus .....                                                                                                                                                                                 | 968,621,970                    | 968,621,970                    |
| 34. Aggregate write-ins for special surplus funds .....                                                                                                                                                                         |                                |                                |
| 35. Unassigned funds (surplus) .....                                                                                                                                                                                            | 205,433,109                    | 256,078,969                    |
| 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) .....                                                                                                                           | 1,174,055,079                  | 1,224,700,939                  |
| 38. Totals of Lines 29, 30 and 37 .....                                                                                                                                                                                         | 1,184,055,079                  | 1,234,700,939                  |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....                                                                                                                                                                   | 17,814,277,904                 | 17,025,081,517                 |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                                                                                                     |                                |                                |
| 2501. Unclaimed funds .....                                                                                                                                                                                                     | 72,648,726                     | 66,457,947                     |
| 2502. Liability for agents' deferred compensation program funded through a rabbi trust .....                                                                                                                                    | 59,378,951                     | 48,566,056                     |
| 2503. Liability for deferred compensation obligation .....                                                                                                                                                                      | 40,098,000                     | 54,431,987                     |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                       |                                |                                |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....                                                                                                                                                           | 172,125,677                    | 169,455,991                    |
| 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. ....                                                                                                                                                                                                                      |                                |                                |
| 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) .....                                                                                                                                                           |                                |                                |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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 .....                                                                                                                           | 2,010,510,820                | 1,835,414,672              | 2,505,524,418                        |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                                       | 1,777,481                    | 2,013,795                  | 2,441,575                            |
| 3. Net investment income .....                                                                                                                                                                                    | 706,454,148                  | 518,323,247                | 794,158,793                          |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                                                       | 4,558,566                    | 1,342,380                  | 2,574,007                            |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                                                                                          |                              |                            |                                      |
| 6. Commissions and expense allowances on reinsurance ceded .....                                                                                                                                                  | 16,380,650                   | 16,351,178                 | 21,745,740                           |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                                                 |                              |                            |                                      |
| 8. Miscellaneous Income:                                                                                                                                                                                          |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts .....                                                                                |                              |                            |                                      |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                                                                                             | 412                          | 710                        | 855                                  |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                                                                                            | 1,326,351                    | 12,848,763                 | 15,853,062                           |
| 9. Totals (Lines 1 to 8.3) .....                                                                                                                                                                                  | 2,741,008,428                | 2,386,294,745              | 3,342,298,449                        |
| 10. Death benefits .....                                                                                                                                                                                          | 196,866,419                  | 173,450,382                | 235,386,144                          |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                                        | 202,861                      | 167,787                    | 249,438                              |
| 12. Annuity benefits .....                                                                                                                                                                                        | 259,927,629                  | 225,783,416                | 299,475,450                          |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                                                    | 461,335,936                  | 475,743,610                | 633,699,127                          |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                                                         | 157                          | 161                        | 215                                  |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                                                   | 499,430,846                  | 473,449,491                | 634,526,285                          |
| 16. Group conversions .....                                                                                                                                                                                       |                              |                            |                                      |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                                                     | 9,472,653                    | 16,767,453                 | 20,152,444                           |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                                             | 5,380,645                    | 6,084,563                  | 7,900,264                            |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                                               | 625,757,162                  | 347,728,459                | 597,622,828                          |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                                                 | 2,058,374,307                | 1,719,175,323              | 2,429,012,196                        |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....                                                                                              | 150,906,674                  | 133,925,031                | 186,950,941                          |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                                               | 60,092,639                   | 69,544,430                 | 94,870,476                           |
| 23. General insurance expenses and fraternal expenses .....                                                                                                                                                       | 252,957,089                  | 232,654,564                | 335,101,210                          |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                                                      | 24,635,993                   | 23,383,592                 | 31,080,640                           |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                                                | 3,562,221                    | 6,532,366                  | 2,933,300                            |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                                         |                              |                            |                                      |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                                      | (911,811)                    | 59,225                     | 106,943                              |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                                                 | 2,549,617,112                | 2,185,274,532              | 3,080,055,705                        |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....                                                                                           | 191,391,316                  | 201,020,213                | 262,242,745                          |
| 30. Dividends to policyholders and refunds to members .....                                                                                                                                                       | 104,425                      | 102,241                    | 130,773                              |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal<br>income taxes (Line 29 minus Line 30) .....                                                                | 191,286,891                  | 200,917,972                | 262,111,972                          |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....                                                                                                                              | 57,052,465                   | (115,169,855)              | (89,895,698)                         |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income<br>taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....                         | 134,234,425                  | 316,087,827                | 352,007,670                          |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ ..... (435,364) (excluding taxes of \$ ..... 5,725,528<br>transferred to the IMR) ..... | (788,164)                    | (12,186,949)               | (12,486,120)                         |
| 35. Net income (Line 33 plus Line 34) .....                                                                                                                                                                       | 133,446,261                  | 303,900,878                | 339,521,550                          |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                                                                       |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year .....                                                                                                                                                            | 1,234,700,939                | 1,176,692,401              | 1,176,692,401                        |
| 37. Net income (Line 35) .....                                                                                                                                                                                    | 133,446,261                  | 303,900,878                | 339,521,550                          |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... 10,447,650                                                                                                                 | 40,571,800                   | (27,227,073)               | (1,533,555)                          |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                                                                           |                              |                            |                                      |
| 40. Change in net deferred income tax .....                                                                                                                                                                       | 18,376,333                   | (110,505,570)              | (94,817,605)                         |
| 41. Change in nonadmitted assets .....                                                                                                                                                                            | (5,008,730)                  | 67,057,733                 | 49,723,551                           |
| 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 .....                                                                                                                                                                       | (27,365,510)                 | 21,109,668                 | (5,303,102)                          |
| 45. Change in treasury stock .....                                                                                                                                                                                |                              |                            |                                      |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period .....                                                                                                                                 |                              |                            |                                      |
| 47. Other changes in surplus in Separate Accounts Statement .....                                                                                                                                                 |                              |                            |                                      |
| 48. Change in surplus notes .....                                                                                                                                                                                 |                              |                            |                                      |
| 49. Cumulative effect of changes in accounting principles .....                                                                                                                                                   |                              | 72,827,426                 | 72,827,426                           |
| 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 .....                                                                                                                                                                                                |                              |                            |                                      |
| 51.2 Transferred to capital (Stock Dividend) .....                                                                                                                                                                |                              |                            |                                      |
| 51.3 Transferred from capital .....                                                                                                                                                                               |                              |                            |                                      |
| 51.4 Change in surplus as a result of reinsurance .....                                                                                                                                                           |                              |                            |                                      |
| 52. Dividends to stockholders .....                                                                                                                                                                               | (225,000,000)                | (225,900,000)              | (285,900,000)                        |
| 53. Aggregate write-ins for gains and losses in surplus .....                                                                                                                                                     | 14,333,987                   | (12,578,611)               | (16,509,728)                         |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....                                                                                                                                    | (50,645,860)                 | 88,684,451                 | 58,008,538                           |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....                                                                                                                                               | 1,184,055,079                | 1,265,376,853              | 1,234,700,939                        |
| DETAILS OF WRITE-INS                                                                                                                                                                                              |                              |                            |                                      |
| 08.301. Interest received on federal income tax refund .....                                                                                                                                                      | 3,057,269                    |                            |                                      |
| 08.302. Change in cash surrender value of company owned life insurance, net of premiums .....                                                                                                                     | (1,933,463)                  | 12,742,733                 | 15,739,788                           |
| 08.303. Gain from utilization of transferable state tax credits .....                                                                                                                                             | 198,040                      | 100,932                    | 106,660                              |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....                                                                                                                                      | 4,505                        | 5,098                      | 6,614                                |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....                                                                                                                                   | 1,326,351                    | 12,848,763                 | 15,853,062                           |
| 2701. Transfer of life reserves on termination of reinsurance ceded agreements .....                                                                                                                              | (911,811)                    |                            |                                      |
| 2702. Penalties from regulatory authorities .....                                                                                                                                                                 |                              | 59,225                     | 59,800                               |
| 2703. Transfer of accident and health reserves under coinsurance ceded agreement .....                                                                                                                            |                              |                            | 47,143                               |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                                                                                         |                              |                            |                                      |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....                                                                                                                                             | (911,811)                    | 59,225                     | 106,943                              |
| 5301. Change in liability for deferred compensation obligation .....                                                                                                                                              | 14,333,987                   | (12,578,611)               | (16,509,728)                         |
| 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) .....                                                                                                                                             | 14,333,987                   | (12,578,611)               | (16,509,728)                         |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                                 |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 1,997,344,427                | 1,820,972,182              | 2,501,375,533                        |
| 2. Net investment income .....                                                                                              | 545,193,934                  | 539,858,238                | 739,068,396                          |
| 3. Miscellaneous income .....                                                                                               | 20,504,205                   | 4,201,180                  | 14,727,124                           |
| 4. Total (Lines 1 to 3) .....                                                                                               | 2,563,042,565                | 2,365,031,600              | 3,255,171,053                        |
| 5. Benefit and loss related payments .....                                                                                  | 1,434,351,137                | 1,357,572,762              | 1,806,084,563                        |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 479,840,634                  | 471,323,346                | 648,401,690                          |
| 8. Dividends paid to policyholders .....                                                                                    | 110,040                      | 115,774                    | 148,279                              |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... 5,290,164    tax on capital<br>gains (losses) .....    | (11,218,524)                 | 1,354,594                  | 35,368,750                           |
| 10. Total (Lines 5 through 9) .....                                                                                         | 1,903,083,286                | 1,830,366,476              | 2,490,003,281                        |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | 659,959,279                  | 534,665,124                | 765,167,772                          |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 2,059,131,687                | 1,629,441,281              | 2,217,588,697                        |
| 12.2 Stocks .....                                                                                                           | 39,233,758                   | 44,791,478                 | 60,607,793                           |
| 12.3 Mortgage loans .....                                                                                                   | 182,738,930                  | 74,866,929                 | 140,341,622                          |
| 12.4 Real estate .....                                                                                                      |                              |                            |                                      |
| 12.5 Other invested assets .....                                                                                            | 43,561,540                   | 31,620,654                 | 46,465,599                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | (85,180)                     | 25,183                     | (296)                                |
| 12.7 Miscellaneous proceeds .....                                                                                           | 243,687,197                  | 85,292,195                 | 26,369,613                           |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 2,568,267,932                | 1,866,037,720              | 2,491,373,029                        |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 3,018,064,287                | 1,943,951,712              | 2,666,525,939                        |
| 13.2 Stocks .....                                                                                                           | 30,372,164                   | 51,534,175                 | 87,699,270                           |
| 13.3 Mortgage loans .....                                                                                                   | 72,650,000                   | 43,175,000                 | 46,780,000                           |
| 13.4 Real estate .....                                                                                                      |                              |                            |                                      |
| 13.5 Other invested assets .....                                                                                            | 107,750,075                  | 44,522,884                 | 56,359,714                           |
| 13.6 Miscellaneous applications .....                                                                                       |                              |                            |                                      |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 3,228,836,526                | 2,083,183,771              | 2,857,364,923                        |
| 14. Net increase (or decrease) in contract loans and premium notes .....                                                    | (849,664)                    | 1,058,132                  | 1,042,260                            |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                                 | (659,718,930)                | (218,204,183)              | (367,034,154)                        |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                        |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                                |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....                                                                                     |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock .....                                                                 |                              |                            |                                      |
| 16.3 Borrowed funds .....                                                                                                   |                              |                            |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           | 94,984,856                   | (8,461,045)                | (10,736,275)                         |
| 16.5 Dividends to stockholders .....                                                                                        | 225,000,000                  | 172,900,000                | 232,900,000                          |
| 16.6 Other cash provided (applied) .....                                                                                    | (11,055,468)                 | 9,192,168                  | 36,973,617                           |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | (141,070,611)                | (172,168,877)              | (206,662,658)                        |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                                  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....                   | (140,830,262)                | 144,292,064                | 191,470,959                          |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 342,340,086                  | 150,869,127                | 150,869,127                          |
| 19.2 End of period (Line 18 plus Line 19.1) .....                                                                           | 201,509,824                  | 295,161,191                | 342,340,086                          |

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

|                                                                                                    |            |            |            |
|----------------------------------------------------------------------------------------------------|------------|------------|------------|
| 20.0001. Exchanges and transfers of invested assets .....                                          | 10,941,662 | 500,998    | 500,998    |
| 20.0002. Capitalized interest .....                                                                | 175,318    | 158,165    | 211,889    |
| 20.0003. Non-cash dividend paid in conjunction with settlement of tax receivable from parent ..... |            | 53,000,000 | 53,000,000 |
| 20.0004. Premium tax credit utilization on invested assets .....                                   |            | 63,299     | 63,299     |

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 .....                                          | 381,726,991                  | 361,841,862                | 476,547,770                          |
| 3. Ordinary individual annuities .....                                    | 993,774,687                  | 814,843,758                | 1,156,857,603                        |
| 4. Credit life (group and individual) .....                               |                              |                            |                                      |
| 5. Group life insurance .....                                             |                              |                            |                                      |
| 6. Group annuities .....                                                  |                              |                            |                                      |
| 7. A & H - group .....                                                    | 14,513,043                   | 16,575,880                 | 21,723,702                           |
| 8. A & H - credit (group and individual) .....                            |                              |                            |                                      |
| 9. A & H - other .....                                                    | 473,628,760                  | 505,354,688                | 666,017,021                          |
| 10. Aggregate of all other lines of business .....                        |                              |                            |                                      |
| 11. Subtotal (Lines 1 through 10) .....                                   | 1,863,643,480                | 1,698,616,188              | 2,321,146,096                        |
| 12. Fraternal (Fraternal Benefit Societies Only) .....                    |                              |                            |                                      |
| 13. Subtotal (Lines 11 through 12) .....                                  | 1,863,643,480                | 1,698,616,188              | 2,321,146,096                        |
| 14. Deposit-type contracts .....                                          | 672,880,929                  | 66,852,529                 | 375,326,793                          |
| 15. Total (Lines 13 and 14)                                               | 2,536,524,409                | 1,765,468,717              | 2,696,472,890                        |
| 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

| Note # | Description                                                                                                                      | Page # |
|--------|----------------------------------------------------------------------------------------------------------------------------------|--------|
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| 4      | Discontinued Operations                                                                                                          | 7.2    |
| 5      | Investments                                                                                                                      | 7.2    |
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| 24     | Retrospectively Rated Contracts & Contracts Subject to Redetermination                                                           | 7.10   |
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| 28     | Health Care Receivables                                                                                                          | 7.10   |
| 29     | Participating Policies                                                                                                           | 7.10   |
| 30     | Premium Deficiency Reserves                                                                                                      | 7.10   |
| 31     | Reserves for Life Contracts and Annuity Contracts                                                                                | 7.10   |
| 32     | Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics                                | 7.10   |
| 33     | Analysis of Life Actuarial Reserves by Withdrawal Characteristics                                                                | 7.10   |
| 34     | Premium and Annuity Considerations Deferred and Uncollected                                                                      | 7.10   |
| 35     | Separate Accounts                                                                                                                | 7.10   |
| 36     | Loss/Claim Adjustment Expenses                                                                                                   | 7.10   |

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Bankers Life and Casualty Company ("Company") are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance ("Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for reporting the financial condition and results of operations of an insurance company and determining its solvency under Illinois Insurance Law. The *Accounting Practices and Procedures* manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Illinois. However, the State of Illinois may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

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

|                                                                                                 | SSAP # | F/S<br>Page | F/S<br>Line # | 2021                    | 2020                    |
|-------------------------------------------------------------------------------------------------|--------|-------------|---------------|-------------------------|-------------------------|
| NET INCOME                                                                                      |        |             |               |                         |                         |
| (1) Bankers Life and Casualty Company, State of Illinois basis (Page 4, Line 35, Columns 1 & 3) | XXX    | XXX         | XXX           | \$ 133,446,261          | \$ 339,521,550          |
| (2) State Prescribed Practices that increase/ (decrease) NAIC SAP:                              |        |             |               |                         |                         |
| None                                                                                            | N/A    | N/A         | N/A           | —                       | —                       |
| (3) State Permitted Practices that increase/ (decrease) NAIC SAP:                               |        |             |               |                         |                         |
| None                                                                                            | N/A    | N/A         | N/A           | —                       | —                       |
| (4) NAIC SAP (1 - 2 - 3 = 4)                                                                    | XXX    | XXX         | XXX           | <u>\$ 133,446,261</u>   | <u>\$ 339,521,550</u>   |
| SURPLUS                                                                                         |        |             |               |                         |                         |
| (5) Bankers Life and Casualty Company, State of Illinois basis (Page 3, Line 38, Columns 1 & 2) | XXX    | XXX         | XXX           | \$ 1,184,055,079        | \$ 1,234,700,939        |
| (6) State Prescribed Practices that increase/ (decrease) NAIC SAP:                              |        |             |               |                         |                         |
| None                                                                                            | N/A    | N/A         | N/A           | —                       | —                       |
| (7) State Permitted Practices that increase/ (decrease) NAIC SAP:                               |        |             |               |                         |                         |
| None                                                                                            | N/A    | N/A         | N/A           | —                       | —                       |
| (8) NAIC SAP (5 - 6 - 7 = 8)                                                                    | XXX    | XXX         | XXX           | <u>\$ 1,184,055,079</u> | <u>\$ 1,234,700,939</u> |

B. No significant changes

- C. (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. The Company does not utilize the systematic value measurement method for SVO-Identified investments.
- (6) Loan-backed bonds, structured securities and beneficial interests are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities where collection of all contractual cash flows is probable, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality for which collection of all contractual cash flows is not probable, significant increases in cash flow estimates are accounted for using the prospective method.

No other significant changes

D. Going Concern

The Company's management does not have substantial doubt about its ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

No significant changes

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

No significant changes

B. - C.

None

D. Loan-backed Securities

- (1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.
- (2) The Company did not record any other-than-temporary impairments (“OTTI”) during the nine months ended September 30, 2021, under SSAP No. 43R – Revised, Loan-backed and Structured Securities (“SSAP 43R”), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.
- (3) The Company did not recognize any OTTI as of September 30, 2021, as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held loan-backed bonds, structured securities and beneficial interests.
- (4) Loan-backed bonds, structured securities and beneficial interests owned at September 30, 2021 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.
  - a. The aggregate amount of unrealized losses:

|                        |    |           |
|------------------------|----|-----------|
| 1. Less than 12 Months | \$ | 3,965,432 |
| 2. 12 Months or Longer | \$ | 4,607,863 |

- b. The aggregate related fair value of securities with unrealized losses:
- (5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company’s assessment of whether unrealized losses are “other-than-temporary” requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment’s rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to sell the investment or it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (viii) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company’s investment may be affected by changes in such values; (ix) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (x) our best estimate of the value of any collateral; and (xi) other objective and subjective factors.

E. - J.

None

K. - L.

No significant changes

## NOTES TO FINANCIAL STATEMENTS

### 5. Investments, continued

M. - N.

None

O. - Q.

No significant changes

R.

None

### 6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

### 7. Investment Income

No significant changes

### 8. Derivative Instruments

No significant changes

### 9. Income Taxes

In the third quarter of 2021, the Company received an \$80,055,203 income tax payment from Conseco Life Insurance Company of Texas ("Conseco Life of Texas") plus an additional \$3,057,269 of interest pursuant to an intercompany tax sharing agreement. Such amount related to a tax refund received by CNO Financial Group, Inc. ("CNO") from the IRS related to amended tax returns for the years 2016 through 2018 pursuant to the carryback provisions in the Coronavirus Aid, Relief, and Economic Security Act.

The IRS is conducting an examination of the 2016 through 2018 consolidated federal tax returns of CNO, which is the Company's ultimate parent. The outcome of tax audits cannot be predicted with certainty. If such tax audits are not resolved in a manner consistent with our expectations, we may be required to adjust our provision for income taxes.

No other significant changes

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

A., B., & C.

During 2021, the Company paid dividends to its sole shareholder, Conseco Life of Texas, as follows:

- (1) On September 29, 2021, the Company paid an ordinary dividend of \$110,000,000 in cash.
- (2) On June 30, 2021, the Company paid an ordinary dividend of \$70,000,000 in cash.
- (3) On March 30, 2021, the Company paid an ordinary dividend of \$45,000,000 in cash.

D. - O.

No significant changes

### 11. Debt

A. None

B. Federal Home Loan Bank ("FHLB") Agreements

- (1) Federal Home Loan Bank of Chicago ("FHLBC")

The Company is a member of the FHLBC. As a member of the FHLBC, the Company has the ability to borrow on a collateralized basis from FHLBC. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. The current borrowing capacity under this agreement is \$1,300,000,000, as determined by authorization of the Company's board of directors. The Company is required to hold certain minimum amounts of FHLBC common stock as a condition of membership in the FHLBC, and additional amounts based on the amount of the borrowings.

All FHLB activity is included in the Company's General Account.

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(2) FHLB Capital Stock

The Aggregate totals of the FHLBC capital stock as of September 30, 2021 and December 31, 2020 are as follows:

|                                                                     | Total            | General Account | Separate Account |
|---------------------------------------------------------------------|------------------|-----------------|------------------|
| 2021                                                                |                  |                 |                  |
| Membership Stock - Class A                                          | \$ —             | \$ —            | \$ —             |
| Membership Stock - Class B                                          | 1,536,300        | 1,536,300       | —                |
| Additional Activity Stock                                           | 50,565,929       | 50,565,929      | —                |
| Excess Stock                                                        | —                | —               | —                |
| Aggregate Total                                                     | \$ 52,102,229    | \$ 52,102,229   | \$ —             |
| Actual or Estimated Borrowing Capacity as Determined by the Insurer | \$ 1,300,000,000 | XXXXXXX         | XXXXXXX          |
| 2020                                                                |                  |                 |                  |
| Membership Stock - Class A                                          | \$ —             | \$ —            | \$ —             |
| Membership Stock - Class B                                          | 1,731,300        | 1,731,300       | —                |
| Additional Activity Stock                                           | 45,930,414       | 45,930,414      | —                |
| Excess Stock                                                        | 97,881           | 97,881          | —                |
| Aggregate Total                                                     | \$ 47,759,596    | \$ 47,759,596   | \$ —             |
| Actual or Estimated Borrowing Capacity as Determined by the Insurer | \$ 1,300,000,000 | XXXXXXX         | XXXXXXX          |

Membership Stock eligible and not eligible for redemption as of September 30, 2021 is as follows:

| Membership Stock | Current Year Total | Not Eligible for Redemption | Eligible for Redemption |                              |                        |              |
|------------------|--------------------|-----------------------------|-------------------------|------------------------------|------------------------|--------------|
|                  |                    |                             | Less Than 6 Months      | 6 Months to Less Than 1 Year | 1 to Less than 3 Years | 3 to 5 Years |
| Class A          | \$ —               | \$ —                        | \$ —                    | \$ —                         | \$ —                   | \$ —         |
| Class B          | 1,536,300          | 1,536,300                   | —                       | —                            | —                      | —            |

(3) Collateral Pledged to FHLB

|                                                             | Fair Value       | Carrying Value   | Aggregate Total Borrowings                    |
|-------------------------------------------------------------|------------------|------------------|-----------------------------------------------|
| Collateral Pledged - General Account - September 30, 2021   | \$ 1,502,531,432 | \$ 1,340,334,205 | \$ 1,241,160,644                              |
| Collateral Pledged - General Account - December 31, 2020    | 1,368,073,469    | 1,209,119,994    | 1,142,482,543                                 |
|                                                             | Fair Value       | Carrying Value   | Amount Borrowed at Time of Maximum Collateral |
| Maximum Collateral Pledged - General Account - Current Year | \$ 1,502,531,432 | \$ 1,340,334,205 | \$ 1,241,160,644                              |
| Maximum Collateral Pledged - General Account - Prior Year   | 1,434,445,346    | 1,313,993,442    | 1,143,888,059                                 |

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(4) Borrowing from FHLB

The amounts borrowed as of September 30, 2021 and December 31, 2020 are as follows:

|                        | 2021             |                  | 2020             |                                         |
|------------------------|------------------|------------------|------------------|-----------------------------------------|
|                        | Total            | General Account  | Separate Account | Funding Agreements Reserves Established |
| (a) Debt               | \$ —             | \$ —             | \$ —             | XXX                                     |
| (b) Funding Agreements | 1,241,160,644    | 1,241,160,644    | —                | 1,241,723,324                           |
| (c) Other              | —                | —                | —                | XXX                                     |
| (d) Aggregate Total    | \$ 1,241,160,644 | \$ 1,241,160,644 | \$ —             | \$ 1,241,723,324                        |
|                        | 2020             |                  | 2020             |                                         |
|                        | Total            | General Account  | Separate Account | Funding Agreements Reserves Established |
| (a) Debt               | \$ —             | \$ —             | \$ —             | XXX                                     |
| (b) Funding Agreements | 1,142,482,543    | 1,142,482,543    | —                | 1,143,206,214                           |
| (c) Other              | —                | —                | —                | XXX                                     |
| (d) Aggregate Total    | \$ 1,142,482,543 | \$ 1,142,482,543 | \$ —             | \$ 1,143,206,214                        |

The maximum amounts borrowed in 2021 are as follows:

|                        | Total            | General Account  | Separate Account |
|------------------------|------------------|------------------|------------------|
| (a) Debt               | \$ —             | \$ —             | \$ —             |
| (b) Funding Agreements | 1,241,160,644    | 1,241,160,644    | —                |
| (c) Other              | —                | —                | —                |
| (d) Aggregate Total    | \$ 1,241,160,644 | \$ 1,241,160,644 | \$ —             |

The FHLB prepayment obligations as of September 30, 2021 are as follows:

|                        | Does the Company have prepayment obligations under the following arrangements (YES/NO)? |
|------------------------|-----------------------------------------------------------------------------------------|
| (1) Debt               | N/A                                                                                     |
| (2) Funding Agreements | YES                                                                                     |
| (3) Other              | N/A                                                                                     |

At the option of the Company, prepayment of the FHLB borrowings may be made, subject to any prepayment fees.

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

A. Defined Benefit Plan

The Company has a noncontributory unfunded deferred compensation plan for qualifying members of its career agency force. Benefits are based on years of service and career earnings. Effective July 1, 2016, the plan was amended to: (i) freeze participation in the plan; (ii) freeze benefits accrued under the plan as of June 30, 2016; and (iii) add a limited cashout feature. A summary of the components of net periodic benefit cost for the nine months ended September 30, 2021 and the year ended December 31, 2020 are as follows:

|                                                                           | Pension Benefits |              |
|---------------------------------------------------------------------------|------------------|--------------|
|                                                                           | 2021             | 2020         |
| (4) Components of net periodic benefit cost                               |                  |              |
| a. Service cost                                                           | \$ —             | \$ —         |
| b. Interest cost                                                          | 3,496,532        | 5,559,076    |
| c. Expected return on plan assets                                         | —                | —            |
| d. Amortization of unrecognized transition obligation or transition asset | —                | —            |
| e. Amount of recognized gains and losses                                  | 1,133,987        | 828,519      |
| f. Amount of prior service cost recognized                                | —                | —            |
| g. Amount of gain or loss recognized due to a settlement or curtailment   | —                | —            |
| h. Total net periodic benefit cost                                        | \$ 4,630,519     | \$ 6,387,595 |

## NOTES TO FINANCIAL STATEMENTS

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

During the first quarter of 2021, the discount rate used to determine the projected benefit obligation increased from 2.50% to 3.00% resulting in a gain of \$13.2 million that was recorded as an increase to surplus.

No other significant changes

B. - I.

No significant changes

**13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations**

No significant changes

**14. Liabilities, Contingencies and Assessments**

No significant changes

**15. Leases**

No significant changes

**16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

No significant changes

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

A. None

B. None

C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the nine months ended September 30, 2021 and reacquired within 30 days of the sale date.

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

None

**19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at September 30, 2021

| Description                                 | Level 1               | Level 2               | Level 3             | Net Asset Value (NAV) | Total                 |
|---------------------------------------------|-----------------------|-----------------------|---------------------|-----------------------|-----------------------|
| Preferred stock                             |                       |                       |                     |                       |                       |
| Industrial and miscellaneous (unaffiliated) | \$ —                  | \$ —                  | \$ 5,887,280        | \$ —                  | \$ 5,887,280          |
| Common stock                                |                       |                       |                     |                       |                       |
| Industrial and miscellaneous (unaffiliated) | 735,469               | 52,152,429            | —                   | —                     | 52,887,898            |
| Cash equivalents                            |                       |                       |                     |                       |                       |
| All other money market mutual funds         | 109,039,760           | —                     | —                   | —                     | 109,039,760           |
| Derivative assets                           |                       |                       |                     |                       |                       |
| Options                                     | —                     | 190,200,246           | —                   | —                     | 190,200,246           |
| Total Assets at fair value                  | <u>\$ 109,775,229</u> | <u>\$ 242,352,675</u> | <u>\$ 5,887,280</u> | <u>\$ —</u>           | <u>\$ 358,015,184</u> |
| Total Liabilities at fair value             | <u>\$ —</u>           | <u>\$ —</u>           | <u>\$ —</u>         | <u>\$ —</u>           | <u>\$ —</u>           |

(2) Current Quarter 2021 Progression of Fair Value Measurements in Level 3

|                                                               | Balance at 6/30/2021 | Transfers into (out of) Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Sales | Balance at 9/30/2021 |
|---------------------------------------------------------------|----------------------|---------------------------------|-------------------------------------------------|----------------------------------------------|-----------|-------|----------------------|
| Preferred stock (Industrial and miscellaneous - unaffiliated) | \$ 5,887,280         | \$ —                            | \$ —                                            | \$ —                                         | \$ —      | \$ —  | \$ 5,887,280         |
| Common stock (Industrial and miscellaneous - unaffiliated)    | —                    | —                               | —                                               | —                                            | —         | —     | —                    |
| Total                                                         | \$ 5,887,280         | \$ —                            | \$ —                                            | \$ —                                         | \$ —      | \$ —  | \$ 5,887,280         |

(3) There were no transfers between levels during the third quarter of 2021.

(4) The Company’s financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information. Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

- Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.
- Level 2 - includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; and derivatives such as call options.

## NOTES TO FINANCIAL STATEMENTS

### 20. Fair Value Measurements, continued

- Level 3 - includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker/dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, and other less liquid securities.

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of September 30, 2021, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous preferred stock was \$5,887,280. The Company measured the fair value of these investments based on the expected funds to be received pursuant to a settlement agreement that is in the process of being completed.

As of September 30, 2021, the reported fair value of the Company's investment in Level 2 common stock included \$52,102,229 of FHLBC common stock. The stock may only be issued, redeemed and repurchased by the FHLBC at a price equal to its par value.

As of September 30, 2021, the reported fair value of the Company's investment in other Level 2 industrial and miscellaneous common stock was \$50,200. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of September 30, 2021, the reported fair value of the Company's investment in Level 3 common stock consisted of holdings with zero value. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of September 30, 2021, the reported fair value of the Company's investment in Level 2 options was \$190,200,246. The Company measured the fair value of options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

(5) Fair value information on derivative assets is disclosed in items 1-4 above.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

B. - C.

As of September 30, 2021, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets   | Level 1        | Level 2           | Level 3          | Net Asset Value (NAV) |
|------------------------------|----------------------|-------------------|----------------|-------------------|------------------|-----------------------|
| Bonds                        | \$ 16,546,404,202    | \$ 14,717,044,882 | \$ 20,394,327  | \$ 16,269,611,309 | \$ 256,398,566   | \$ —                  |
| Preferred stock              | 240,392,697          | 180,785,157       | 30,422,000     | 127,917,975       | 82,052,722       | —                     |
| Common stock                 | 52,887,898           | 52,887,898        | 735,469        | 52,152,429        | —                | —                     |
| Mortgage loans               | 913,035,568          | 863,410,880       | —              | —                 | 913,035,568      | —                     |
| Cash                         | 92,470,064           | 92,470,064        | 92,470,064     | —                 | —                | —                     |
| Cash equivalents             | 109,039,760          | 109,039,760       | 109,039,760    | —                 | —                | —                     |
| Contract loans               | 71,616,962           | 71,607,977        | —              | —                 | 71,616,962       | —                     |
| Derivatives                  | 190,200,246          | 190,200,246       | —              | 190,200,246       | —                | —                     |
| Surplus debentures           | 303,431,643          | 264,489,044       | —              | 303,431,643       | —                | —                     |
| Company-owned life insurance | 207,785,087          | 207,785,087       | —              | 207,785,087       | —                | —                     |
| Total Assets                 | \$ 18,727,264,127    | \$ 16,749,720,995 | \$ 253,061,620 | \$ 17,151,098,689 | \$ 1,323,103,818 | \$ —                  |
| Deposit-type contracts       | \$ 86,914,463        | \$ 85,141,829     | \$ —           | \$ —              | \$ 86,914,463    | \$ —                  |
| FHLBC Advances               | 1,245,466,580        | 1,241,723,324     | —              | 1,245,466,580     | —                | —                     |
| Total Liabilities            | \$ 1,332,381,043     | \$ 1,326,865,153  | \$ —           | \$ 1,245,466,580  | \$ 86,914,463    | \$ —                  |

D. None

21. Other Items

A. - B.

None

C. Other Disclosures

The novel coronavirus (“COVID-19”) pandemic has negatively impacted the U.S. and global economy, created significant volatility and disruption in the capital markets, dramatically increased unemployment levels and has fueled concerns that it will lead to another global recession. The Company’s operating results reflect favorable health margins due to consumers deferring medical care treatments which has been partially offset by unfavorable mortality in its life insurance business. The deferral of medical care is expected to revert to normal over time. Such deferral of medical care and possible long-term health complications from COVID-19 may lead to higher life and health claim costs in future periods. The Company expects the potential impact of the pandemic on future results will be largely driven by three things which are already impacting the Company’s business, but the duration and severity of which are currently unknown:

- the impact of the COVID-19 environment on the sales of some of the Company’s insurance products;
- changes in mortality, morbidity, and persistency (or lapse rates) impacting insurance product margin; and
- general economic impacts, driving: (i) potential impacts on net investment income due to changes in interest rates; (ii) the potential for credit deterioration and its impact on invested assets and capital; and (iii) potential impacts to reserves resulting from changes in interest rates, equity valuations, and market volatility.

In the third quarter of 2021, the Company established a funding agreement-backed notes program (the "FABN Program") pursuant to which it may issue funding agreements to a special purpose trust (the "Trust") to generate spread-based earnings. The maximum aggregate principal amount permitted to be outstanding at any one time under the FABN Program is \$3 billion. On October 7, 2021, the Company issued a funding agreement to the Trust in an aggregate principal amount of \$500 million. The funding agreements will be reported on Page 3, Line 3 Liability for deposit-type contracts.

D. - I.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, November 10, 2021. No material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

No significant changes

## NOTES TO FINANCIAL STATEMENTS

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

E. During the first nine months of 2021, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

### 25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were \$594,798,496. As of September 30, 2021, \$181,639,839 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$381,348,943 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a \$31,809,714 favorable prior year development from December 31, 2020 to September 30, 2021. This development is generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly.

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

### 26. Intercompany Pooling Arrangements

None

### 27. Structured Settlements

None

### 28. Health Care Receivables

None

### 29. Participating Policies

No significant changes

### 30. Premium Deficiency Reserves

No significant changes

### 31. Reserves for Life Contracts and Annuity Contracts

No significant changes

### 32. Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics

No significant changes

### 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

### 34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

### 35. Separate Accounts

None

### 36. Loss/Claim Adjustment Expenses

No significant changes

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [ ] No [ X ]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [ ] No [ ]

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ] No [ X ]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [ ] No [ X ]

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [ X ] No [ ]

3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

0001224608

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  
If yes, complete and file the merger history data file with the NAIC.

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?  
If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2018

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.

12/31/2018

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).

07/29/2020

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 |
| BANKERS LIFE ADVISORY SERVICES, INC. | CHICAGO, IL                 |          |          |           | YES      |
| BANKERS LIFE SECURITIES, INC.        | CHICAGO, IL                 |          |          |           | YES      |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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? .....  
(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.

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers? .....

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? .....

Yes [ X ] No [ ]
- 10.2

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

\$ .....

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [ ] No [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....

\$ .....170,052,688
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                                                 | 2                                                  |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|
|                                                                                                     | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....                                                                                   | \$ .....                                          | \$ .....                                           |
| 14.22 Preferred Stock .....                                                                         | \$ .....23,507,493                                | \$ .....23,507,493                                 |
| 14.23 Common Stock .....                                                                            | \$ .....79,330,496                                | \$ .....80,599,234                                 |
| 14.24 Short-Term Investments .....                                                                  | \$ .....                                          | \$ .....                                           |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$ .....                                          | \$ .....                                           |
| 14.26 All Other .....                                                                               | \$ .....46,862,015                                | \$ .....56,049,051                                 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....149,700,004                               | \$ .....160,155,778                                |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....23,507,493                                | \$ .....23,507,493                                 |
- 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? .....  
If no, attach a description with this statement.

Yes [ X ] No [ ] N/A [ ]
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. ....

\$ .....
- 16.2

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

\$ .....
- 16.3

Total payable for securities lending reported on the liability page. ....

\$ .....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

GENERAL INTERROGATORIES

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                                   |
|--------------------------------------------|----------------------------------------------------------|
| BNY Mellon Trust Company of Illinois ..... | 2 N. LaSalle Street, Suite 1020, Chicago, IL 60602 ..... |
| Federal Home Loan Bank of Chicago .....    | 200 E. Randolph Drive, Chicago, IL 60601 .....           |
| The Northern Trust Company .....           | 50 South LaSalle Street, Chicago, IL 60603 .....         |

- 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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---------------------------------|------------------|
| 40 86 Advisors, Inc. ....       | A.....           |
|                                 |                  |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1                                         | 2                          | 3                             | 4               | 5                                                    |
|-------------------------------------------|----------------------------|-------------------------------|-----------------|------------------------------------------------------|
| Central Registration<br>Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | Investment<br>Management<br>Agreement<br>(IMA) Filed |
| 107740 .....                              | 40 86 Advisors, Inc. ....  | 549300WH223WQVWQD59 .....     | SEC .....       | DS.....                                              |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? ..... Yes [ X ] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

863,410,880

1.14

Total Mortgages in Good Standing

\$

863,410,880

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

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)

\$

863,410,880

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

81.387 %

2.2

A&H cost containment percent

0.223 %

2.3

A&H expense percent excluding cost containment expenses

23.262 %

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

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [ X ] No [ ]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes [ ] No [ ] N/A [ ]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes [ ] No [ ]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

| Date | Outstanding Lien Amount |
|------|-------------------------|
|      |                         |

## Showing All New Reinsurance Treaties - Current Year to Date

10

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

| States, Etc.         |                                                                                        |     | 1                 | Direct Business Only    |                        |                                                                                     |                      |                           |                        |
|----------------------|----------------------------------------------------------------------------------------|-----|-------------------|-------------------------|------------------------|-------------------------------------------------------------------------------------|----------------------|---------------------------|------------------------|
|                      |                                                                                        |     |                   | Life Contracts          |                        | 4                                                                                   | 5                    | 6                         | 7                      |
|                      |                                                                                        |     |                   | 2                       | 3                      |                                                                                     |                      |                           |                        |
|                      |                                                                                        |     | Active Status (a) | 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                 | 2,172,622               | 5,834,472              | 2,438,203                                                                           |                      | 10,445,297                |                        |
| 2.                   | Alaska                                                                                 | AK  | L                 | 53,830                  |                        | 52,884                                                                              |                      | 106,714                   |                        |
| 3.                   | Arizona                                                                                | AZ  | L                 | 4,067,907               | 6,932,081              | 7,882,790                                                                           |                      | 18,882,778                | 200,000                |
| 4.                   | Arkansas                                                                               | AR  | L                 | 2,531,896               | 2,832,518              | 3,559,411                                                                           |                      | 8,923,826                 |                        |
| 5.                   | California                                                                             | CA  | L                 | 28,126,659              | 32,877,170             | 27,253,418                                                                          |                      | 88,257,246                | 59,845                 |
| 6.                   | Colorado                                                                               | CO  | L                 | 4,812,973               | 15,613,623             | 9,485,422                                                                           |                      | 29,912,018                |                        |
| 7.                   | Connecticut                                                                            | CT  | L                 | 7,010,216               | 20,470,805             | 7,909,139                                                                           |                      | 35,390,159                |                        |
| 8.                   | Delaware                                                                               | DE  | L                 | 1,984,062               | 3,439,757              | 2,699,003                                                                           |                      | 8,122,822                 |                        |
| 9.                   | District of Columbia                                                                   | DC  | L                 | 655,748                 | 188,778                | 366,619                                                                             |                      | 1,211,145                 |                        |
| 10.                  | Florida                                                                                | FL  | L                 | 36,736,274              | 113,289,129            | 51,557,435                                                                          |                      | 201,582,838               | 91,328                 |
| 11.                  | Georgia                                                                                | GA  | L                 | 8,304,674               | 15,368,407             | 10,001,914                                                                          |                      | 33,674,995                | 80,723                 |
| 12.                  | Hawaii                                                                                 | HI  | L                 | 1,272,090               | 1,905,902              | 1,441,420                                                                           |                      | 4,619,412                 |                        |
| 13.                  | Idaho                                                                                  | ID  | L                 | 1,193,880               | 2,817,966              | 4,068,222                                                                           |                      | 8,080,068                 |                        |
| 14.                  | Illinois                                                                               | IL  | L                 | 17,634,980              | 20,585,084             | 11,194,759                                                                          |                      | 49,414,822                | 670,828,630            |
| 15.                  | Indiana                                                                                | IN  | L                 | 14,943,002              | 44,796,909             | 17,071,412                                                                          |                      | 76,811,323                |                        |
| 16.                  | Iowa                                                                                   | IA  | L                 | 17,156,885              | 71,280,683             | 18,057,057                                                                          |                      | 106,494,626               |                        |
| 17.                  | Kansas                                                                                 | KS  | L                 | 6,335,156               | 22,922,162             | 11,603,276                                                                          |                      | 40,860,595                | 55,034                 |
| 18.                  | Kentucky                                                                               | KY  | L                 | 6,343,184               | 28,277,325             | 5,163,770                                                                           |                      | 39,784,279                |                        |
| 19.                  | Louisiana                                                                              | LA  | L                 | 2,167,711               | 1,155,741              | 3,110,366                                                                           |                      | 6,433,817                 |                        |
| 20.                  | Maine                                                                                  | ME  | L                 | 3,579,657               | 9,823,515              | 2,860,745                                                                           |                      | 16,263,918                |                        |
| 21.                  | Maryland                                                                               | MD  | L                 | 7,079,030               | 12,740,572             | 6,544,202                                                                           |                      | 26,363,805                |                        |
| 22.                  | Massachusetts                                                                          | MA  | L                 | 5,773,130               | 19,966,293             | 7,116,928                                                                           |                      | 32,856,351                |                        |
| 23.                  | Michigan                                                                               | MI  | L                 | 19,841,663              | 55,276,321             | 11,603,948                                                                          |                      | 86,721,933                |                        |
| 24.                  | Minnesota                                                                              | MN  | L                 | 7,204,942               | 28,512,142             | 7,607,977                                                                           |                      | 43,325,061                |                        |
| 25.                  | Mississippi                                                                            | MS  | L                 | 2,043,166               | 2,445,913              | 3,293,984                                                                           |                      | 7,783,062                 |                        |
| 26.                  | Missouri                                                                               | MO  | L                 | 10,787,257              | 25,902,880             | 16,031,944                                                                          |                      | 52,722,080                |                        |
| 27.                  | Montana                                                                                | MT  | L                 | 988,461                 | 3,404,649              | 2,137,309                                                                           |                      | 6,530,418                 |                        |
| 28.                  | Nebraska                                                                               | NE  | L                 | 2,417,011               | 10,362,686             | 7,395,654                                                                           |                      | 20,175,351                |                        |
| 29.                  | Nevada                                                                                 | NV  | L                 | 1,875,836               | 2,346,202              | 2,824,403                                                                           |                      | 7,046,441                 |                        |
| 30.                  | New Hampshire                                                                          | NH  | L                 | 2,477,131               | 17,670,968             | 9,117,964                                                                           |                      | 29,266,063                | 350,000                |
| 31.                  | New Jersey                                                                             | NJ  | L                 | 11,786,687              | 16,617,310             | 22,909,868                                                                          |                      | 51,313,864                | 246,049                |
| 32.                  | New Mexico                                                                             | NM  | L                 | 710,237                 | 530,377                | 858,352                                                                             |                      | 2,098,966                 |                        |
| 33.                  | New York                                                                               | NY  | N                 | 983,339                 | 933,415                | 1,295,752                                                                           |                      | 3,212,505                 |                        |
| 34.                  | North Carolina                                                                         | NC  | L                 | 13,959,783              | 69,696,966             | 18,495,952                                                                          |                      | 102,152,701               |                        |
| 35.                  | North Dakota                                                                           | ND  | L                 | 513,730                 | 1,944,054              | 672,481                                                                             |                      | 3,130,265                 |                        |
| 36.                  | Ohio                                                                                   | OH  | L                 | 12,747,348              | 22,223,658             | 13,011,144                                                                          |                      | 47,982,149                |                        |
| 37.                  | Oklahoma                                                                               | OK  | L                 | 2,303,907               | 4,848,580              | 4,281,722                                                                           |                      | 11,434,209                |                        |
| 38.                  | Oregon                                                                                 | OR  | L                 | 3,907,197               | 11,023,577             | 6,864,229                                                                           |                      | 21,795,004                |                        |
| 39.                  | Pennsylvania                                                                           | PA  | L                 | 22,782,648              | 65,300,446             | 29,161,966                                                                          |                      | 117,245,059               | 136,990                |
| 40.                  | Rhode Island                                                                           | RI  | L                 | 3,453,772               | 22,428,530             | 2,744,637                                                                           |                      | 28,626,939                |                        |
| 41.                  | South Carolina                                                                         | SC  | L                 | 8,147,681               | 20,374,131             | 6,545,395                                                                           |                      | 35,067,207                | 100,000                |
| 42.                  | South Dakota                                                                           | SD  | L                 | 586,545                 | 900,812                | 3,191,213                                                                           |                      | 4,678,570                 |                        |
| 43.                  | Tennessee                                                                              | TN  | L                 | 8,997,087               | 22,411,497             | 9,064,145                                                                           |                      | 40,472,729                |                        |
| 44.                  | Texas                                                                                  | TX  | L                 | 19,684,803              | 42,464,304             | 24,042,797                                                                          |                      | 86,191,904                |                        |
| 45.                  | Utah                                                                                   | UT  | L                 | 991,992                 | 2,017,565              | 1,702,135                                                                           |                      | 4,711,692                 |                        |
| 46.                  | Vermont                                                                                | VT  | L                 | 1,370,664               | 3,175,012              | 3,707,780                                                                           |                      | 8,253,456                 |                        |
| 47.                  | Virginia                                                                               | VA  | L                 | 10,656,000              | 22,245,059             | 11,970,466                                                                          |                      | 44,871,524                |                        |
| 48.                  | Washington                                                                             | WA  | L                 | 6,232,852               | 22,898,838             | 14,492,857                                                                          |                      | 43,624,547                | 120,347                |
| 49.                  | West Virginia                                                                          | WV  | L                 | 5,166,031               | 16,204,622             | 3,994,489                                                                           |                      | 25,365,142                | 347,665                |
| 50.                  | Wisconsin                                                                              | WI  | L                 | 10,647,357              | 25,775,660             | 11,907,424                                                                          |                      | 48,330,441                | 264,317                |
| 51.                  | Wyoming                                                                                | WY  | L                 | 251,398                 | 719,623                | 917,367                                                                             |                      | 1,888,387                 |                        |
| 52.                  | American Samoa                                                                         | AS  | N                 | 3,525                   |                        |                                                                                     |                      | 3,525                     |                        |
| 53.                  | Guam                                                                                   | GU  | N                 | 4,286                   |                        | 988                                                                                 |                      | 5,274                     |                        |
| 54.                  | Puerto Rico                                                                            | PR  | N                 | 40,172                  |                        | 3,392                                                                               |                      | 43,564                    |                        |
| 55.                  | U.S. Virgin Islands                                                                    | VI  | N                 | 5,261                   |                        | 5,951                                                                               |                      | 11,212                    |                        |
| 56.                  | Northern Mariana Islands                                                               | MP  | N                 | 3,496                   |                        |                                                                                     |                      | 3,496                     |                        |
| 57.                  | Canada                                                                                 | CAN | N                 | 2,048                   |                        |                                                                                     |                      | 2,048                     |                        |
| 58.                  | Aggregate Other Aliens                                                                 | OT  | XXX               | 26,275                  |                        | 26,119                                                                              |                      | 52,394                    |                        |
| 59.                  | Subtotal                                                                               | XXX |                   | 373,537,153             | 993,774,687            | 463,320,198                                                                         |                      | 1,830,632,038             | 672,880,929            |
| 90.                  | Reporting entity contributions for employee benefits plans                             | XXX |                   |                         |                        |                                                                                     |                      |                           |                        |
| 91.                  | Dividends or refunds applied to purchase paid-up additions and annuities               | XXX |                   | 11,824                  |                        |                                                                                     |                      | 11,824                    |                        |
| 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 |                   | 323,978                 |                        | 23,346,789                                                                          |                      | 23,670,767                |                        |
| 94.                  | Aggregate or other amounts not allocable by State                                      | XXX |                   |                         |                        |                                                                                     |                      |                           |                        |
| 95.                  | Totals (Direct Business)                                                               | XXX |                   | 373,872,955             | 993,774,687            | 486,666,987                                                                         |                      | 1,854,314,628             | 672,880,929            |
| 96.                  | Plus Reinsurance Assumed                                                               | XXX |                   | 23,464                  |                        | 291,216,989                                                                         |                      | 291,240,453               |                        |
| 97.                  | Totals (All Business)                                                                  | XXX |                   | 373,896,419             | 993,774,687            | 777,883,976                                                                         |                      | 2,145,555,082             | 672,880,929            |
| 98.                  | Less Reinsurance Ceded                                                                 | XXX |                   | 11,484,821              |                        | 138,503,315                                                                         |                      | 149,988,136               |                        |
| 99.                  | Totals (All Business) less Reinsurance Ceded                                           | XXX |                   | 362,411,598             | 993,774,687            | 639,380,660                                                                         |                      | 1,995,566,945             | 672,880,929            |
| DETAILS OF WRITE-INS |                                                                                        |     |                   |                         |                        |                                                                                     |                      |                           |                        |
| 58001.               | ZZZ Other Alien                                                                        | XXX |                   | 26,275                  |                        | 26,119                                                                              |                      | 52,394                    |                        |
| 58002.               |                                                                                        | XXX |                   |                         |                        |                                                                                     |                      |                           |                        |
| 58003.               |                                                                                        | XXX |                   |                         |                        |                                                                                     |                      |                           |                        |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page                          | XXX |                   |                         |                        |                                                                                     |                      |                           |                        |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)                           | XXX |                   | 26,275                  |                        | 26,119                                                                              |                      | 52,394                    |                        |
| 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 |                   |                         |                        |                                                                                     |                      |                           |                        |

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....50

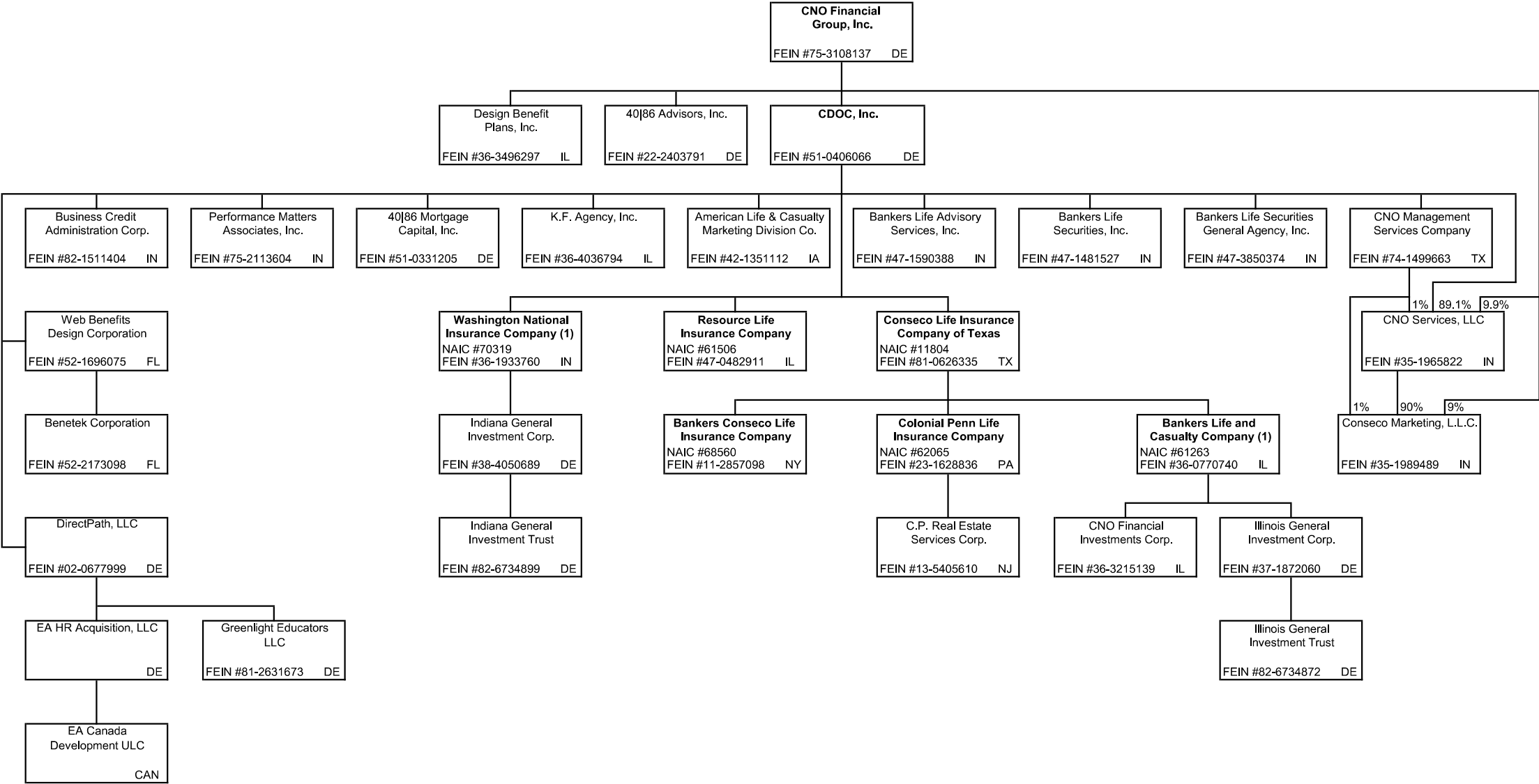
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

N - None of the above - Not allowed to write business in the state.....7

R - Registered - Non-domiciled RRGs.....

Q - Qualified - Qualified or accredited reinsurer.....

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART



NOTES:  
All subsidiaries are 100% owned unless otherwise indicated.  
Names of insurance companies and their parent companies are in bold letters.  
(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:  
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                         | 3                 | 4          | 5            | 6          | 7                                                                      | 8                                               | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                          | 14                                         | 15                                | 16    |
|------------|---------------------------|-------------------|------------|--------------|------------|------------------------------------------------------------------------|-------------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|-----------------------------------|-------|
| Group Code | Group Name                | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates     | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Per-centage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | *     |
| .0233      | CNO Financial Group, Inc. | 68560             | 11-2857098 |              |            |                                                                        | Bankers Conseco Life Insurance Company          | NY                    | IA                                | Conseco Life Insurance Company of Texas        | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
| .0233      | CNO Financial Group, Inc. | 61263             | 36-0770740 |              |            |                                                                        | Bankers Life and Casualty Company               | IL                    | RE                                | Conseco Life Insurance Company of Texas        | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
| .0233      | CNO Financial Group, Inc. | 62065             | 23-1628836 |              |            |                                                                        | Colonial Penn Life Insurance Company            | PA                    | IA                                | Conseco Life Insurance Company of Texas        | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
| .0233      | CNO Financial Group, Inc. | 11804             | 81-0626335 |              |            |                                                                        | Conseco Life Insurance Company of Texas         | TX                    | UDP                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
| .0233      | CNO Financial Group, Inc. | 61506             | 47-0482911 |              |            |                                                                        | Resource Life Insurance Company                 | IL                    | IA                                | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
| .0233      | CNO Financial Group, Inc. | 70319             | 36-1933760 |              |            |                                                                        | Washington National Insurance Company           | IN                    | IA                                | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 38-4050689 |              |            |                                                                        | Indiana General Investment Corp.                | DE                    | NIA                               | Washington National Insurance Company          | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | Y                                 |       |
|            |                           |                   | 82-6734899 |              |            |                                                                        | Indiana General Investment Trust                | DE                    | NIA                               | Indiana General Investment Corp.               | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 13-5405610 |              |            |                                                                        | C.P. Real Estate Services Corp.                 | NJ                    | NIA                               | Colonial Penn Life Insurance Company           | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 36-3215139 |              |            |                                                                        | CNO Financial Investments Corp.                 | IL                    | DS                                | Bankers Life and Casualty Company              | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 37-1872060 |              |            |                                                                        | Illinois General Investment Corp.               | DE                    | DS                                | Bankers Life and Casualty Company              | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | Y                                 |       |
|            |                           |                   | 82-6734872 |              |            |                                                                        | Illinois General Investment Trust               | DE                    | DS                                | Illinois General Investment Corp.              | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 75-3108137 |              | 0001224608 | New York Stock Exchange                                                | CNO Financial Group, Inc.                       | DE                    | UIP                               | Publicly held                                  |                                                                                    |                                             |                                            | N                                 | .0100 |
|            |                           |                   | 51-0406066 |              |            |                                                                        | CDOC, Inc.                                      | DE                    | UIP                               | CNO Financial Group, Inc.                      | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | Y                                 |       |
|            |                           |                   | 22-2403791 |              |            |                                                                        | 40186 Advisors, Inc.                            | DE                    | NIA                               | CNO Financial Group, Inc.                      | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 36-3496297 |              |            |                                                                        | Design Benefit Plans, Inc.                      | IL                    | NIA                               | CNO Financial Group, Inc.                      | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 75-2113604 |              |            |                                                                        | Performance Matters Associates, Inc.            | IN                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 51-0331205 |              |            |                                                                        | 40186 Mortgage Capital, Inc.                    | DE                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 36-4036794 |              |            |                                                                        | K.F. Agency, Inc.                               | IL                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   |            |              |            |                                                                        | American Life & Casualty Marketing Division Co. | IA                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 42-1351112 |              |            |                                                                        | Co.                                             | IN                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 47-1590388 |              |            |                                                                        | Bankers Life Advisory Services, Inc.            | IN                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 47-1481527 |              |            |                                                                        | Bankers Life Securities, Inc.                   | IN                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   |            |              |            |                                                                        | Bankers Life Securities General Agency, Inc.    | IN                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 47-3850374 |              |            |                                                                        |                                                 | IN                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 82-1511404 |              |            |                                                                        | Business Credit Administration Corp.            | IN                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 02-0677999 |              |            |                                                                        | DirectPath, LLC                                 | DE                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   |            |              |            |                                                                        | EA HR Acquisition, LLC                          | DE                    | NIA                               | DirectPath, LLC                                | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   |            |              |            |                                                                        | EA Canada Development ULC                       | CAN                   | NIA                               | EA HR Acquisition, LLC                         | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 81-2631673 |              |            |                                                                        | Greenlight Educators LLC                        | DE                    | NIA                               | DirectPath, LLC                                | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 52-1696075 |              |            |                                                                        | Web Benefits Design Corporation                 | FL                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 52-2173098 |              |            |                                                                        | Benetek Corporation                             | FL                    | NIA                               | Web Benefits Design Corporation                | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 74-1499663 |              |            |                                                                        | CNO Management Services Company                 | TX                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 100.000                                     | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 35-1965822 |              |            |                                                                        | CNO Services, LLC                               | IN                    | NIA                               | CDOC, Inc.                                     | Ownership                                                                          | 89.100                                      | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 35-1965822 |              |            |                                                                        | CNO Services, LLC                               | IN                    | NIA                               | CNO Financial Group, Inc.                      | Ownership                                                                          | 9.900                                       | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 35-1965822 |              |            |                                                                        | CNO Services, LLC                               | IN                    | NIA                               | CNO Management Services Company                | Ownership                                                                          | 1.000                                       | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 35-1989489 |              |            |                                                                        | Conseco Marketing, L.L.C.                       | IN                    | NIA                               | CNO Services, LLC                              | Ownership                                                                          | 90.000                                      | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 35-1989489 |              |            |                                                                        | Conseco Marketing, L.L.C.                       | IN                    | NIA                               | CNO Financial Group, Inc.                      | Ownership                                                                          | 9.000                                       | CNO Financial Group, Inc.                  | N                                 |       |
|            |                           |                   | 35-1989489 |              |            |                                                                        | Conseco Marketing, L.L.C.                       | IN                    | NIA                               | CNO Management Services Company                | Ownership                                                                          | 1.000                                       | CNO Financial Group, Inc.                  | N                                 |       |

| Asterisk | Explanation                                                                                |
|----------|--------------------------------------------------------------------------------------------|
| 0100     | CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group. |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

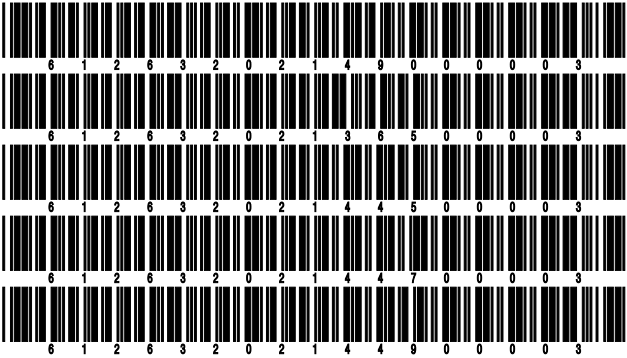
|                                                                                                                                                                                                                                                                                                                                                                     | Response |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....                                                                                                                                                                                                                                                  | NO       |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....                                                                                                                                                                                                                                         | NO       |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....                                                                                                                                                                                            | NO       |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....                                                                                                                                                                            | YES      |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....                                                                                                                                                        | NO       |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....                                                                                                                                            | YES      |
| 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? .....                                                                                                                                                    | NO       |
| 8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. .... | N/A      |

Explanation:

1. None
2. None
3. None
5. None
7. None

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Summary of Operations Line 8.3

|                                                                        | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 08.304. Miscellaneous income .....                                     | 4,505                        | 5,098                      | 6,614                                |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | 4,505                        | 5,098                      | 6,614                                |

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

|                                                                                                                           | 1            | 2                               |
|---------------------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                           | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 973,595,548  | 1,067,234,920                   |
| 2. Cost of acquired:                                                                                                      |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                                              | 72,650,000   | 46,780,000                      |
| 2.2 Additional investment made after acquisition .....                                                                    |              |                                 |
| 3. Capitalized deferred interest and other .....                                                                          |              |                                 |
| 4. Accrual of discount .....                                                                                              |              |                                 |
| 5. Unrealized valuation increase (decrease) .....                                                                         |              |                                 |
| 6. Total gain (loss) on disposals .....                                                                                   |              |                                 |
| 7. Deduct amounts received on disposals .....                                                                             | 182,738,930  | 140,341,622                     |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees .....                                  | 95,738       | 77,750                          |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       |              |                                 |
| 10. Deduct current year's other than temporary impairment recognized .....                                                |              |                                 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 863,410,880  | 973,595,548                     |
| 12. Total valuation allowance .....                                                                                       |              |                                 |
| 13. Subtotal (Line 11 plus Line 12) .....                                                                                 | 863,410,880  | 973,595,548                     |
| 14. Deduct total nonadmitted amounts .....                                                                                |              |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14) .....                                                | 863,410,880  | 973,595,548                     |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                              | 1            | 2                               |
|----------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                              | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 700,552,889  | 682,993,818                     |
| 2. Cost of acquired:                                                                         |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                 | 64,768,710   | 23,633,412                      |
| 2.2 Additional investment made after acquisition .....                                       | 42,981,365   | 32,726,302                      |
| 3. Capitalized deferred interest and other .....                                             |              |                                 |
| 4. Accrual of discount .....                                                                 | 6,180        | 7,759                           |
| 5. Unrealized valuation increase (decrease) .....                                            | 41,955,913   | 4,485,133                       |
| 6. Total gain (loss) on disposals .....                                                      | 45,933       | 3,372,808                       |
| 7. Deduct amounts received on disposals .....                                                | 43,561,540   | 46,528,898                      |
| 8. Deduct amortization of premium and depreciation .....                                     | 137,605      | 137,445                         |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       |              |                                 |
| 10. Deduct current year's other than temporary impairment recognized .....                   |              |                                 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 806,611,845  | 700,552,889                     |
| 12. Deduct total nonadmitted amounts .....                                                   |              |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                   | 806,611,845  | 700,552,889                     |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                           | 1              | 2                               |
|-----------------------------------------------------------------------------------------------------------|----------------|---------------------------------|
|                                                                                                           | Year to Date   | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 14,035,078,289 | 13,574,505,613                  |
| 2. Cost of bonds and stocks acquired .....                                                                | 3,059,553,430  | 2,754,938,096                   |
| 3. Accrual of discount .....                                                                              | 35,021,915     | 30,478,232                      |
| 4. Unrealized valuation increase (decrease) .....                                                         | 4,128,859      | (10,526,495)                    |
| 5. Total gain (loss) on disposals .....                                                                   | 16,518,633     | (15,375,151)                    |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 2,117,781,570  | 2,283,170,024                   |
| 7. Deduct amortization of premium .....                                                                   | 9,304,375      | 12,178,953                      |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    |                |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 372,455        | 8,065,559                       |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 8,474,463      | 4,472,529                       |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 15,031,317,189 | 14,035,078,289                  |
| 12. Deduct total nonadmitted amounts .....                                                                | 75,521         | 69,315                          |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                                | 15,031,241,668 | 14,035,008,973                  |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

**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<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| BONDS                               |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                 | 8,028,291,534                                                           | 594,095,799                                    | 300,606,502                                    | (9,514,378)                                            | 7,552,776,506                                                   | 8,028,291,534                                                    | 8,312,266,453                                                   | 7,166,322,835                                                     |
| 2. NAIC 2 (a) .....                 | 5,395,942,306                                                           | 287,496,304                                    | 191,403,930                                    | 3,814,168                                              | 5,577,790,193                                                   | 5,395,942,306                                                    | 5,495,848,848                                                   | 5,607,314,662                                                     |
| 3. NAIC 3 (a) .....                 | 596,794,012                                                             | 48,238,466                                     | 19,886,662                                     | 12,856,381                                             | 673,266,315                                                     | 596,794,012                                                      | 638,002,197                                                     | 679,014,024                                                       |
| 4. NAIC 4 (a) .....                 | 239,697,513                                                             | 30,715,774                                     | 19,133,228                                     | 580,205                                                | 256,707,510                                                     | 239,697,513                                                      | 251,860,264                                                     | 252,513,701                                                       |
| 5. NAIC 5 (a) .....                 | 10,844,850                                                              | 10,004,904                                     | 1,918,777                                      | 136,145                                                | 11,873,949                                                      | 10,844,850                                                       | 19,067,122                                                      | 9,869,759                                                         |
| 6. NAIC 6 (a) .....                 |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 7. Total Bonds                      | 14,271,570,215                                                          | 970,551,247                                    | 532,949,099                                    | 7,872,521                                              | 14,072,414,473                                                  | 14,271,570,215                                                   | 14,717,044,884                                                  | 13,715,034,981                                                    |
| PREFERRED STOCK                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                     | 7,500,000                                                               |                                                |                                                |                                                        | 7,500,000                                                       | 7,500,000                                                        | 7,500,000                                                       | 12,500,000                                                        |
| 9. NAIC 2 .....                     | 144,890,809                                                             | 3,750,000                                      | 7,241,225                                      | (509,200)                                              | 149,309,809                                                     | 144,890,809                                                      | 140,890,384                                                     | 134,758,069                                                       |
| 10. NAIC 3 .....                    | 26,507,493                                                              |                                                |                                                |                                                        | 26,507,493                                                      | 26,507,493                                                       | 26,507,493                                                      | 26,507,493                                                        |
| 11. NAIC 4 .....                    |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 12. NAIC 5 .....                    |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 13. NAIC 6 .....                    | 5,887,280                                                               |                                                |                                                |                                                        | 5,882,610                                                       | 5,887,280                                                        | 5,887,280                                                       | 5,886,005                                                         |
| 14. Total Preferred Stock .....     | 184,785,582                                                             | 3,750,000                                      | 7,241,225                                      | (509,200)                                              | 189,199,912                                                     | 184,785,582                                                      | 180,785,157                                                     | 179,651,567                                                       |
| 15. Total Bonds and Preferred Stock | 14,456,355,797                                                          | 974,301,247                                    | 540,190,324                                    | 7,363,321                                              | 14,261,614,385                                                  | 14,456,355,797                                                   | 14,897,830,041                                                  | 13,894,686,548                                                    |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

|                | 1                            | 2                | 3           | 4                               | 5                                      |
|----------------|------------------------------|------------------|-------------|---------------------------------|----------------------------------------|
|                | Book/Adjusted Carrying Value | Prior Year Value | Actual Cost | Interest Collected Year-to-Date | Paid for Accrued Interest Year-to-Date |
| 9199999 Totals |                              | XX               |             |                                 |                                        |

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                           | 1            | 2                            |
|-------------------------------------------------------------------------------------------|--------------|------------------------------|
|                                                                                           | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          |              |                              |
| 2. Cost of short-term investments acquired .....                                          |              | 1,925,000                    |
| 3. Accrual of discount .....                                                              |              | 75,000                       |
| 4. Unrealized valuation increase (decrease) .....                                         |              |                              |
| 5. Total gain (loss) on disposals .....                                                   |              |                              |
| 6. Deduct consideration received on disposals .....                                       |              | 2,000,000                    |
| 7. Deduct amortization of premium .....                                                   |              |                              |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |              |                              |
| 9. Deduct current year's other than temporary impairment recognized .....                 |              |                              |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... |              |                              |
| 11. Deduct total nonadmitted amounts .....                                                |              |                              |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      |              |                              |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

|     |                                                                                 |              |
|-----|---------------------------------------------------------------------------------|--------------|
| 1.  | Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)     | 210,076,190  |
| 2.  | Cost Paid/(Consideration Received) on additions                                 | 78,581,204   |
| 3.  | Unrealized Valuation increase/(decrease)                                        | (15,837,600) |
| 4.  | SSAP No. 108 adjustments                                                        |              |
| 5.  | Total gain (loss) on termination recognized                                     | 139,705,420  |
| 6.  | Considerations received/(paid) on terminations                                  | 222,324,968  |
| 7.  | Amortization                                                                    |              |
| 8.  | Adjustment to the Book/Adjusted Carrying Value of hedged item                   |              |
| 9.  | Total foreign exchange change in Book/Adjusted Carrying Value                   |              |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 190,200,246  |
| 11. | Deduct nonadmitted assets                                                       |              |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 190,200,246  |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

|      |                                                                                                            |  |
|------|------------------------------------------------------------------------------------------------------------|--|
| 1.   | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)                               |  |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) |  |
| 3.1  | Add:                                                                                                       |  |
|      | Change in variation margin on open contracts - Highly Effective Hedges                                     |  |
| 3.11 | Section 1, Column 15, current year to date minus                                                           |  |
| 3.12 | Section 1, Column 15, prior year                                                                           |  |
|      | 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                                                                           |  |
| 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                                                           |  |
| 3.24 | Section 1, Column 19, prior year plus                                                                      |  |
| 3.25 | SSAP No. 108 adjustments                                                                                   |  |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2)                                                                         |  |
| 4.1  | Cumulative variation margin on terminated contracts during the year                                        |  |
| 4.2  | Less:                                                                                                      |  |
|      | 4.21 Amount used to adjust basis of hedged item                                                            |  |
|      | 4.22 Amount recognized                                                                                     |  |
|      | 4.23 SSAP No. 108 adjustments                                                                              |  |
| 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)                          |  |
| 7.   | Deduct total nonadmitted amounts                                                                           |  |
| 8.   | Statement value at end of current period (Line 6 minus Line 7)                                             |  |

NONE

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

**N O N E**

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

**N O N E**

SCHEDULE DB - VERIFICATION

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

|     |                                                                                               | Book/Adjusted Carrying Value Check |
|-----|-----------------------------------------------------------------------------------------------|------------------------------------|
| 1.  | Part A, Section 1, Column 14.....                                                             | 190,200,246                        |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... |                                    |
| 3.  | Total (Line 1 plus Line 2) .....                                                              | 190,200,246                        |
| 4.  | Part D, Section 1, Column 6 .....                                                             | 190,200,246                        |
| 5.  | Part D, Section 1, Column 7 .....                                                             |                                    |
| 6.  | Total (Line 3 minus Line 4 minus Line 5) .....                                                |                                    |
|     |                                                                                               | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16 .....                                                            | 190,200,246                        |
| 8.  | Part B, Section 1, Column 13 .....                                                            |                                    |
| 9.  | Total (Line 7 plus Line 8) .....                                                              | 190,200,246                        |
| 10. | Part D, Section 1, Column 9 .....                                                             | 190,200,246                        |
| 11. | Part D, Section 1, Column 10 .....                                                            |                                    |
| 12. | Total (Line 9 minus Line 10 minus Line 11) .....                                              |                                    |
|     |                                                                                               | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21 .....                                                            |                                    |
| 14. | Part B, Section 1, Column 20 .....                                                            |                                    |
| 15. | Part D, Section 1, Column 12 .....                                                            |                                    |
| 16. | Total (Line 13 plus Line 14 minus Line 15) .....                                              |                                    |

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|                                                                                           | 1             | 2                               |
|-------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                           | Year To Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 239,446,722   | 80,939,352                      |
| 2. Cost of cash equivalents acquired .....                                                | 1,819,255,699 | 2,174,218,511                   |
| 3. Accrual of discount .....                                                              |               |                                 |
| 4. Unrealized valuation increase (decrease) .....                                         |               |                                 |
| 5. Total gain (loss) on disposals .....                                                   | (85,180)      | (296)                           |
| 6. Deduct consideration received on disposals .....                                       | 1,949,577,481 | 2,015,710,846                   |
| 7. Deduct amortization of premium .....                                                   |               |                                 |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |               |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                 |               |                                 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 109,039,760   | 239,446,722                     |
| 11. Deduct total nonadmitted amounts .....                                                |               |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 109,039,760   | 239,446,722                     |

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

## EO2

## EO2

EO2

EO2

## EO2

EO2

EO2

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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 |
| 1697        | SILVER SPRING        | MD    |           | 09/25/2013    |               | 61,935                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 61,935                                                                |                | 61,935                                   |                                  |                               |
| 1705        | CONCORD              | CA    |           | 11/07/2013    |               | 211,891                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 211,891                                                               |                | 211,891                                  |                                  |                               |
| 1709        | VERONA               | WI    |           | 10/23/2013    |               | 45,541                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 45,541                                                                |                | 45,541                                   |                                  |                               |
| 1715        | SAN ANTONIO          | TX    |           | 08/09/2013    |               | 108,118                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 108,118                                                               |                | 108,118                                  |                                  |                               |
| 1720        | SANTEE               | CA    |           | 12/05/2013    |               | 29,770                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 29,770                                                                |                | 29,770                                   |                                  |                               |
| 1727        | JACKSONVILLE         | FL    |           | 10/27/2014    |               | 79,362                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 79,362                                                                |                | 79,362                                   |                                  |                               |
| 1728        | MERIDIAN             | ID    |           | 05/28/2014    |               | 103,152                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 103,152                                                               |                | 103,152                                  |                                  |                               |
| 1729        | PASADENA             | MD    |           | 11/03/2014    |               | 50,667                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 50,667                                                                |                | 50,667                                   |                                  |                               |
| 1730        | MADISON              | WI    |           | 05/22/2014    |               | 104,116                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 104,116                                                               |                | 104,116                                  |                                  |                               |
| 1733        | AUSTIN               | TX    |           | 08/14/2014    |               | 427,059                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 427,059                                                               |                | 427,059                                  |                                  |                               |
| 1734        | OLNEY                | MD    |           | 12/01/2014    |               | 113,455                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 113,455                                                               |                | 113,455                                  |                                  |                               |
| 1736        | PLEASANT HILL        | CA    |           | 11/24/2014    |               | 159,509                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 159,509                                                               |                | 159,509                                  |                                  |                               |
| 1739        | ROCK HILL            | SC    |           | 12/03/2014    |               | 74,143                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 74,143                                                                |                | 74,143                                   |                                  |                               |
| 1742        | GRAPEVINE            | TX    |           | 08/12/2014    |               | 61,684                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 61,684                                                                |                | 61,684                                   |                                  |                               |
| 1746        | DALLAS               | TX    |           | 11/10/2014    |               | 66,781                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 66,781                                                                |                | 66,781                                   |                                  |                               |
| 1747        | DALLAS               | TX    |           | 11/10/2014    |               | 50,085                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 50,085                                                                |                | 50,085                                   |                                  |                               |
| 1748        | LUTHERVILLE-TIMONIUM | MD    |           | 12/12/2014    |               | 78,018                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 78,018                                                                |                | 78,018                                   |                                  |                               |
| 1750        | MILWAUKEE            | WI    |           | 01/28/2015    |               | 122,514                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 122,514                                                               |                | 122,514                                  |                                  |                               |
| 1755        | INDIAN TRAIL         | NC    |           | 03/06/2015    |               | 37,725                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 37,725                                                                |                | 37,725                                   |                                  |                               |
| 1763        | LOS ANGELES          | CA    |           | 08/26/2015    |               | 26,858                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 26,858                                                                |                | 26,858                                   |                                  |                               |
| 1764        | FISHERS              | IN    |           | 08/05/2015    |               | 94,543                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 94,543                                                                |                | 94,543                                   |                                  |                               |
| 1766        | WINDSOR              | CT    |           | 07/29/2015    |               | 94,703                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 94,703                                                                |                | 94,703                                   |                                  |                               |
| 1769        | CAMARILLO            | CA    |           | 10/29/2015    |               | 33,850                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 33,850                                                                |                | 33,850                                   |                                  |                               |
| 1770        | COCKEYSVILLE         | MD    |           | 12/10/2015    |               | 149,001                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 149,001                                                               |                | 149,001                                  |                                  |                               |
| 1781        | MEQUON               | WI    |           | 12/15/2016    |               | 122,686                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 122,686                                                               |                | 122,686                                  |                                  |                               |
| 1784        | GREER                | SC    |           | 10/13/2016    |               | 93,909                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 93,909                                                                |                | 93,909                                   |                                  |                               |
| 1785        | HOUSTON              | TX    |           | 02/28/2017    |               | 146,724                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 146,724                                                               |                | 146,724                                  |                                  |                               |
| 1791        | GAITHERSBURG         | MD    |           | 02/07/2017    |               | 121,738                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 121,738                                                               |                | 121,738                                  |                                  |                               |
| 1798        | ROSEVILLE            | CA    |           | 08/01/2017    |               | 70,656                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 70,656                                                                |                | 70,656                                   |                                  |                               |
| 1802        | TEMECULA             | CA    |           | 09/07/2017    |               | 26,359                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 26,359                                                                |                | 26,359                                   |                                  |                               |
| 1803        | CONCORD              | NC    |           | 08/30/2017    |               | 61,463                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 61,463                                                                |                | 61,463                                   |                                  |                               |
| 1804        | LINCOLN              | CA    |           | 12/21/2017    |               | 110,008                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 110,008                                                               |                | 110,008                                  |                                  |                               |
| 1805        | BALTIMORE            | MD    |           | 06/07/2018    |               | 83,464                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 83,464                                                                |                | 83,464                                   |                                  |                               |
| 1806        | BALTIMORE            | MD    |           | 06/07/2018    |               | 77,307                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 77,307                                                                |                | 77,307                                   |                                  |                               |
| 1807        | CHULA VISTA          | CA    |           | 05/01/2018    |               | 10,645                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 10,645                                                                |                | 10,645                                   |                                  |                               |
| 1808        | DENVER               | CO    |           | 06/19/2018    |               | 39,189                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 39,189                                                                |                | 39,189                                   |                                  |                               |
| 1809        | COLUMBIA             | SC    |           | 03/29/2018    |               | 120,396                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 120,396                                                               |                | 120,396                                  |                                  |                               |
| 1811        | ALEXANDRIA           | VA    |           | 04/19/2018    |               | 75,515                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 75,515                                                                |                | 75,515                                   |                                  |                               |
| 1815        | MELVILLE             | NY    |           | 07/31/2018    |               | 23,659                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 23,659                                                                |                | 23,659                                   |                                  |                               |
| 1816        | VIRGINIA BEACH       | VA    |           | 08/29/2018    |               | 97,143                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 97,143                                                                |                | 97,143                                   |                                  |                               |
| 1817        | ARVADA               | CO    |           | 02/26/2019    |               | 59,098                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 59,098                                                                |                | 59,098                                   |                                  |                               |
| 1819        | JESSUP               | MD    |           | 09/12/2018    |               | 98,619                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 98,619                                                                |                | 98,619                                   |                                  |                               |
| 1821        | MESA                 | AZ    |           | 08/08/2018    |               | 23,094                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 23,094                                                                |                | 23,094                                   |                                  |                               |
| 1823        | SKOKIE               | IL    |           | 10/04/2018    |               | 40,460                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 40,460                                                                |                | 40,460                                   |                                  |                               |
| 1826        | CONROE               | TX    |           | 01/24/2019    |               | 188,657                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 188,657                                                               |                | 188,657                                  |                                  |                               |
| 1827        | EARTH CITY           | MO    |           | 12/14/2018    |               | 51,061                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 51,061                                                                |                | 51,061                                   |                                  |                               |
| 1829        | BRONX                | NY    |           | 01/15/2019    |               | 58,652                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 58,652                                                                |                | 58,652                                   |                                  |                               |
| 1831        | EVANSVILLE           | IN    |           | 01/15/2019    |               | 31,927                                                               |                                          | (97)                                     |                                                           |                                         | (97)                                   |                                             | 31,829                                                                |                | 31,829                                   |                                  |                               |
| 1832        | GREENSBORO           | GA    |           | 01/15/2019    |               | 16,357                                                               |                                          | (87)                                     |                                                           |                                         | (87)                                   |                                             | 16,270                                                                |                | 16,270                                   |                                  |                               |
| 1833        | DALLAS               | TX    |           | 01/15/2019    |               | 27,580                                                               |                                          | (175)                                    |                                                           |                                         | (175)                                  |                                             | 27,405                                                                |                | 27,405                                   |                                  |                               |
| 1834        | NACOGDOCHES          | TX    |           | 01/15/2019    |               | 27,513                                                               |                                          | (284)                                    |                                                           |                                         | (284)                                  |                                             | 27,229                                                                |                | 27,229                                   |                                  |                               |
| 1839        | MERIDIAN             | ID    |           | 09/06/2019    |               | 58,135                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 58,135                                                                |                | 58,135                                   |                                  |                               |
| 1840        | GREENFIELD           | WI    |           | 02/26/2020    |               | 83,104                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 83,104                                                                |                | 83,104                                   |                                  |                               |
| 1844        | BUFORD               | GA    |           | 11/21/2019    |               | 36,926                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 36,926                                                                |                | 36,926                                   |                                  |                               |
| 1846        | HACIENDA HEIGHTS     | CA    |           | 01/09/2020    |               | 63,421                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 63,421                                                                |                | 63,421                                   |                                  |                               |
| 1847        | HIGHLANDS RANCH      | CO    |           | 12/19/2019    |               | 18,167                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 18,167                                                                |                | 18,167                                   |                                  |                               |
| 1850        | MADISON              | WI    |           | 03/04/2020    |               | 83,597                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 83,597                                                                |                | 83,597                                   |                                  |                               |
| 1851        | TUCSON               | AZ    |           | 02/27/2020    |               | 39,463                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 39,463                                                                |                | 39,463                                   |                                  |                               |
| 1852        | DORAVILLE            | GA    |           | 04/14/2020    |               | 78,793                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 78,793                                                                |                | 78,793                                   |                                  |                               |
| 1867        | GREENWOOD VILLAGE    | CO    |           | 07/21/2021    |               |                                                                      |                                          |                                          |                                                           |                                         |                                        |                                             | 13,401                                                                |                | 13,401                                   |                                  |                               |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/Accretion | Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) | Total Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded<br>Investment<br>Excluding<br>Accrued<br>Interest on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal |
| 5006 .....                                 | TURLOCK ..... | CA ..... |           | 10/30/2015 ..... |               | 23,076 .....                                                                      |                                                   |                                                   |                                                                            |                                                  |                                                    |                                                      | 23,076 .....                                                                             | 23,076 .....       |                                                      |                                           |                                        |
| 135021 .....                               | CROFTON ..... | MD ..... |           | 07/01/2004 ..... |               | 73,554 .....                                                                      |                                                   |                                                   |                                                                            |                                                  |                                                    |                                                      | 73,554 .....                                                                             | 73,554 .....       |                                                      |                                           |                                        |
| 185033 .....                               | TULSA .....   | OK ..... |           | 10/22/2007 ..... |               | 102,805 .....                                                                     |                                                   |                                                   |                                                                            |                                                  |                                                    |                                                      | 102,805 .....                                                                            | 102,805 .....      |                                                      |                                           |                                        |
| 0299999. Mortgages with partial repayments |               |          |           |                  |               | 5,768,903                                                                         |                                                   | (716)                                             |                                                                            |                                                  | (716)                                              |                                                      | 5,781,588                                                                                | 5,781,588          |                                                      |                                           |                                        |
| 0599999 - Totals                           |               |          |           |                  |               | 64,617,151                                                                        |                                                   | (71,215)                                          |                                                                            |                                                  | (71,215)                                           |                                                      | 64,559,337                                                                               | 64,559,337         |                                                      |                                           |                                        |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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, NAIC Designation Modifier and SVO Administrative Symbol | 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                                                    | Genstar AMBA CV, LP                              | San Francisco | CA    | Genstar AMBA CV GP, LP                               |                                                                           | 08/03/2021               | 1                 | 253,507                            |                                              |                        |                                      | 3.540                   |
| 000000-00-0                                                    | Genstar Capital Partners VII, LP                 | San Francisco | CA    | Genstar Capital VII, LP                              |                                                                           | 10/01/2015               | 1                 |                                    | 16,060                                       |                        | 223,129                              | 0.437                   |
| 000000-00-0                                                    | Goode Partners Consumer Fund III, LP             | New York      | NY    | Goode Partners LLC                                   |                                                                           | 12/30/2015               | 1                 |                                    | 23,881                                       |                        | 913,619                              | 3.384                   |
| 000000-00-0                                                    | Kinderhook Capital Fund IV, LP                   | New York      | NY    | Kinderhook Capital Fund IV GP, LLC                   |                                                                           | 04/27/2015               | 3                 |                                    | 56,250                                       |                        | 1,068,638                            | 0.641                   |
| 000000-00-0                                                    | Kinderhook Capital Fund V, LP and V-B, LP        | New York      | NY    | Kinderhook Capital Fund V GP, LLC                    |                                                                           | 12/19/2017               | 3                 |                                    | 236,301                                      |                        | 1,790,254                            | 0.603                   |
| 000000-00-0                                                    | KKR Global Infrastructure Investors III LP       | New York      | NY    | KKR Associates Infrastructure III SCSp               |                                                                           | 12/03/2018               |                   |                                    | 495,717                                      |                        | 2,558,707                            | 0.102                   |
| 000000-00-0                                                    | Platinum Equity Capital Partners IV, LP          | Beverly Hills | CA    | Platinum Capital Partners IV, LP                     |                                                                           | 03/21/2017               | 3                 |                                    | 429,231                                      |                        | 991,555                              | 0.107                   |
| 000000-00-0                                                    | PPC Fund II LP                                   | Chicago       | IL    | PPC Fund GP II LP                                    |                                                                           | 04/26/2018               | 3                 |                                    | 34,154                                       |                        | 739,238                              | 0.756                   |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated |                                                  |               |       |                                                      |                                                                           |                          |                   | 253,507                            | 1,291,594                                    |                        | 8,285,140                            | XXX                     |
| 000000-00-0                                                    | Centerfield Capital Partners IV, LP              | Indianapolis  | IN    | Centerfield Capital Partners IV, LLC                 |                                                                           | 11/21/2017               | 2                 |                                    | 119,913                                      |                        | 2,113,368                            | 14.369                  |
| 000000-00-0                                                    | Hercules Private Global Venture Growth Fund I LP | Wilmington    | DE    | Hercules Private Global Venture Growth Fund GP I LLC |                                                                           | 08/06/2021               | 2                 | 1,205,584                          | 3,987,056                                    |                        | 14,807,360                           | 20.305                  |
| 000000-00-0                                                    | Insurance Private Credit I LLC                   | New York      | NY    | Goldman Sachs Asset Management, LP                   |                                                                           | 06/22/2021               | 2                 |                                    | 5,250,000                                    |                        | 9,000,000                            | 3.750                   |
| 000000-00-0                                                    | NB Specialty Finance Fund LP                     | New York      | NY    | NB Specialty Finance Associates LP                   |                                                                           | 03/03/2020               |                   |                                    | 1,700,000                                    |                        | 3,000,000                            | 3.311                   |
| 000000-00-0                                                    | SPC Receivables Holdings I, LLC                  | New York      | NY    | Sound Point Capital Management, LP                   |                                                                           | 02/12/2021               |                   |                                    | 1,196,893                                    |                        | 603,759                              | 16.667                  |
| 2599999. Joint Venture Interests - Other - Unaffiliated        |                                                  |               |       |                                                      |                                                                           |                          |                   | 1,205,584                          | 12,253,861                                   |                        | 29,524,487                           | XXX                     |
| 4899999. Total - Unaffiliated                                  |                                                  |               |       |                                                      |                                                                           |                          |                   | 1,459,091                          | 13,545,455                                   |                        | 37,809,627                           | XXX                     |
| 4999999. Total - Affiliated                                    |                                                  |               |       |                                                      |                                                                           |                          |                   |                                    |                                              |                        |                                      | XXX                     |
| 5099999 - Totals                                               |                                                  |               |       |                                                      |                                                                           |                          |                   | 1,459,091                          | 13,545,455                                   |                        | 37,809,627                           | 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 Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 000000-00-0                                                    | Centerfield Capital Partners II, LP  | Indianapolis  | IN    | Cash Distribution                       | 01/01/2007               | 07/30/2021    | 19,633                                                      | 5,310                                    |                                                            |                                                           |                                         | 5,310                                                      |                                                                | 24,943                                                      | 24,943        |                                          |                                  |                               |                   |
| 000000-00-0                                                    | Genstar Capital Partners VII, LP     | San Francisco | CA    | Cash Distribution                       | 10/01/2015               | 09/15/2021    | 1,490,468                                                   |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 1,490,468                                                   | 1,490,468     |                                          |                                  |                               |                   |
| 000000-00-0                                                    | Great Hill Equity Partners V, LP     | Boston        | MA    | Cash Distribution                       | 04/30/2015               | 08/31/2021    | 810,091                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 810,091                                                     | 810,091       |                                          |                                  |                               |                   |
| 000000-00-0                                                    | IIF LP                               | New York      | NY    | Cash Distribution                       | 01/26/2016               | 09/29/2021    | 119,307                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 119,307                                                     | 119,307       |                                          |                                  |                               |                   |
| 000000-00-0                                                    | NXT Capital Senior Loan Fund III, LP | Chicago       | IL    | Cash Distribution                       | 01/21/2015               | 08/31/2021    | 463,285                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 463,285                                                     | 463,285       |                                          |                                  |                               |                   |
| 000000-00-0                                                    | TCP Direct Lending Fund VIII, LLC    | Santa Monica  | CA    | Cash Distribution                       | 12/30/2016               | 09/30/2021    | 17,572,114                                                  |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 17,572,114                                                  | 17,572,114    |                                          |                                  |                               |                   |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated |                                      |               |       |                                         |                          |               | 20,474,897                                                  | 5,310                                    |                                                            |                                                           |                                         | 5,310                                                      |                                                                | 20,480,207                                                  | 20,480,207    |                                          |                                  |                               |                   |
| 000000-00-0                                                    | Vintage Real Estate Fund LP          | New York      | NY    | Cash Distribution                       | 02/09/2016               | 07/27/2021    | 112,462                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 112,462                                                     | 112,462       |                                          |                                  |                               |                   |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated  |                                      |               |       |                                         |                          |               | 112,462                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 112,462                                                     | 112,462       |                                          |                                  |                               |                   |
| 000000-00-0                                                    | Mezzanine Partners II, LP            | New York      | NY    | Cash Distribution                       | 03/11/2013               | 08/26/2021    | 681,374                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 681,374                                                     | 681,374       |                                          |                                  |                               |                   |
| 2599999. Joint Venture Interests - Other - Unaffiliated        |                                      |               |       |                                         |                          |               | 681,374                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 681,374                                                     | 681,374       |                                          |                                  |                               |                   |
| 4899999. Total - Unaffiliated                                  |                                      |               |       |                                         |                          |               | 21,268,733                                                  | 5,310                                    |                                                            |                                                           |                                         | 5,310                                                      |                                                                | 21,274,043                                                  | 21,274,043    |                                          |                                  |                               |                   |
| 4999999. Total - Affiliated                                    |                                      |               |       |                                         |                          |               |                                                             |                                          |                                                            |                                                           |                                         |                                                            |                                                                |                                                             |               |                                          |                                  |                               |                   |
| 5099999 - Totals                                               |                                      |               |       |                                         |                          |               | 21,268,733                                                  | 5,310                                    |                                                            |                                                           |                                         | 5,310                                                      |                                                                | 21,274,043                                                  | 21,274,043    |                                          |                                  |                               |                   |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 3

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

| 1                                                 | 2                               | 3       | 4             | 5                        | 6                         | 7           | 8           | 9                                       | 10                                                                        |
|---------------------------------------------------|---------------------------------|---------|---------------|--------------------------|---------------------------|-------------|-------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                              | Description                     | Foreign | Date Acquired | Name of Vendor           | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38376G-ZD-5                                       | GNR 2010-161 Z                  |         | 09/16/2021    | CAPITALIZED INTEREST     |                           | 32,143      | 32,143      |                                         | 1.A                                                                       |
| 0599999. Subtotal - Bonds - U.S. Governments      |                                 |         |               |                          |                           | 32,143      | 32,143      |                                         | XXX                                                                       |
| 168863-DL-9                                       | REPUBLIC OF CHILE               | C.      | 07/28/2021    | BARCLAYS CAPITAL         |                           | 5,256,250   | 5,000,000   | 2,431                                   | 1.F FE                                                                    |
| 698299-BL-7                                       | REPUBLIC OF PANAMA              | C.      | 08/24/2021    | CITIGROUP GLOBAL         |                           | 4,130,000   | 4,000,000   | 14,190                                  | 2.B FE                                                                    |
| 698299-BM-5                                       | REPUBLIC OF PANAMA              | C.      | 08/03/2021    | GOLDMAN SACHS & CO       |                           | 3,465,000   | 3,000,000   | 46,500                                  | 2.B FE                                                                    |
| 1099999. Subtotal - Bonds - All Other Governments |                                 |         |               |                          |                           | 12,851,250  | 12,000,000  | 63,121                                  | XXX                                                                       |
| 088518-PH-2                                       | BEXAR CNTY TX REVENUE           |         | 09/02/2021    | SIEBERT WILLIAMS         |                           | 5,000,000   | 5,000,000   |                                         | 1.F FE                                                                    |
| 119174-AR-1                                       | BUENA PK CALIF PENSION OBLIG    |         | 08/18/2021    | STIFEL NICOLAUS          |                           | 3,680,000   | 3,680,000   |                                         | 1.B FE                                                                    |
| 13077D-RV-6                                       | CALIFORNIA ST UNIV REVENUE      |         | 07/13/2021    | VARIOUS                  |                           | 22,643,983  | 22,750,000  |                                         | 1.D FE                                                                    |
| 15239D-AP-7                                       | CENTRAL ARIZONA FIRE & MED AUT  |         | 08/27/2021    | STIFEL NICOLAUS          |                           | 7,000,000   | 7,000,000   |                                         | 1.F FE                                                                    |
| 223047-AR-2                                       | COVINA CA PENSN OBLIG           |         | 07/15/2021    | STIFEL NICOLAUS          |                           | 8,000,000   | 8,000,000   |                                         | 1.C FE                                                                    |
| 249015-F4-5                                       | DENTON TX UTILITY SYS REVENUE   |         | 08/27/2021    | CITIGROUP GLOBAL         |                           | 9,015,000   | 9,015,000   |                                         | 1.F FE                                                                    |
| 3137AR-FM-3                                       | FHR 4066 VZ                     |         | 08/01/2021    | CAPITALIZED INTEREST     |                           | 960         |             |                                         | 1.A                                                                       |
| 3137B2-G3-8                                       | FHR 4206 LZ                     |         | 09/15/2021    | CAPITALIZED INTEREST     |                           | 1,746       | 1,746       |                                         | 1.A                                                                       |
| 348764-TR-2                                       | FORT SMITH AR SCH DIST #100     |         | 07/28/2021    | ROBERT W BAIRD           |                           | 5,000,000   | 5,000,000   |                                         | 1.C FE                                                                    |
| 362762-QT-6                                       | GAINESVILLE & HALL CNTY GA HOS  |         | 08/27/2021    | BOFA SECURITIES INC      |                           | 10,000,000  | 10,000,000  |                                         | 1.C FE                                                                    |
| 366133-SK-3                                       | GARLAND TX ELEC UTILITY SYS RE  |         | 08/11/2021    | BOFA SECURITIES INC      |                           | 4,000,000   | 4,000,000   |                                         | 1.E FE                                                                    |
| 491397-BF-1                                       | KENTUCKY PUB TRANSPRTN INFRASTR |         | 09/17/2021    | CITIGROUP GLOBAL         |                           | 3,000,000   | 3,000,000   |                                         | 1.F FE                                                                    |
| 584654-QC-2                                       | MICHIGAN ST HSG DEV AUTH SF MT  |         | 07/30/2021    | BARCLAYS CAPITAL         |                           | 5,230,000   | 5,230,000   |                                         | 1.C FE                                                                    |
| 63607Y-AV-2                                       | NATIONAL FIN AUTH NH REVENUE    |         | 07/27/2021    | BARCLAYS CAPITAL         |                           | 4,000,000   | 4,000,000   |                                         | 1.C FE                                                                    |
| 684146-AL-7                                       | ORANGE CA UNIF SCH DIST RETINT  |         | 08/26/2021    | CITIGROUP GLOBAL         |                           | 3,055,975   | 3,250,000   | 14,354                                  | 1.C FE                                                                    |
| 684146-AM-5                                       | ORANGE CA UNIF SCH DIST RETINT  |         | 08/26/2021    | CITIGROUP GLOBAL         |                           | 2,951,740   | 3,145,000   | 14,153                                  | 1.C FE                                                                    |
| 68587F-BL-7                                       | OREGON EDU DIST S FULL FAITH &  |         | 07/23/2021    | PIPER SANDLER & CO       |                           | 7,500,000   | 7,500,000   |                                         | 1.C FE                                                                    |
| 73358X-CN-0                                       | PORT AUTH OF NEW YORK & NEW JE  |         | 07/13/2021    | JP MORGAN SECURITIES     |                           | 3,019,200   | 3,000,000   |                                         | 1.E FE                                                                    |
| 76913D-GK-7                                       | RIVERSIDE CNTY CA INFRASTRUCTU  |         | 09/29/2021    | LOOP CAPITAL MARKETS LLC |                           | 6,500,000   | 6,500,000   |                                         | 1.D FE                                                                    |
| 801139-AP-1                                       | SANTA ANA CA PENSN OBLIGS       |         | 08/26/2021    | BOFA SECURITIES INC      |                           | 8,000,000   | 8,000,000   |                                         | 1.C FE                                                                    |
| 914119-3P-5                                       | UNIV OF CINCINNATI OH RECPTS    |         | 07/20/2021    | WELLS FARGO SECURITY     |                           | 5,944,034   | 5,775,000   | 25,075                                  | 1.D FE                                                                    |
| 914767-AG-3                                       | UNIV OF OREGON OR GEN REVENUE   |         | 08/13/2021    | BOFA SECURITIES INC      |                           | 8,500,000   | 8,500,000   |                                         | 1.D FE                                                                    |
| 955525-CS-7                                       | WEST RANKIN MS UTIL AUTH REVEN  |         | 08/04/2021    | RAYMOND JAMES            |                           | 7,000,000   | 7,000,000   |                                         | 1.C FE                                                                    |
| 3199999. Subtotal - Bonds - U.S. Special Revenues |                                 |         |               |                          |                           | 139,042,638 | 139,347,706 | 53,582                                  | XXX                                                                       |
| 00206R-MN-9                                       | AT&T INC                        |         | 09/15/2021    | SUSQUEHANNA FINANCIAL    |                           | 540,175     | 500,000     | 5,594                                   | 2.B FE                                                                    |
| 00489Q-AA-0                                       | ACRES COMMERCIAL REALTY         |         | 09/28/2021    | RAYMOND JAMES            |                           | 6,545,000   | 6,500,000   | 17,569                                  | 2.B PL                                                                    |
| 00912X-AY-0                                       | AIR LEASE CORP                  |         | 09/16/2021    | SUSQUEHANNA FINANCIAL    |                           | 3,235,530   | 3,000,000   | 32,927                                  | 2.B FE                                                                    |
| 024747-AG-2                                       | ABC SUPPLY CO INC               |         | 07/20/2021    | CITIGROUP GLOBAL         |                           | 1,242,188   | 1,250,000   | 9,284                                   | 4.A FE                                                                    |
| 031921-AB-5                                       | AMWINS GROUP INC                |         | 07/20/2021    | CITIGROUP GLOBAL         |                           | 1,010,000   | 1,000,000   | 406                                     | 4.C FE                                                                    |
| 03666H-AC-5                                       | ANTARES HOLDINGS                |         | 09/30/2021    | WELLS FARGO SECURITY     |                           | 3,161,910   | 3,000,000   | 26,004                                  | 2.C FE                                                                    |
| 03740L-AB-8                                       | AON CORP/AON GLOBAL HOLD        |         | 08/18/2021    | CITIGROUP GLOBAL         |                           | 9,962,200   | 10,000,000  |                                         | 2.A FE                                                                    |
| 03761U-AH-9                                       | APOLLO INVESTMENT CORP          |         | 08/05/2021    | BOFA SECURITIES INC      |                           | 11,759,075  | 11,750,000  | 5,031                                   | 2.C FE                                                                    |
| 03842V-AB-3                                       | AFIT 2021-A B                   |         | 09/29/2021    | KEYBANC CAPITAL MKTS     |                           | 7,699,302   | 7,700,000   |                                         | 1.D Z                                                                     |
| 03842V-AC-1                                       | AFIT 2021-A C                   |         | 09/29/2021    | KEYBANC CAPITAL MKTS     |                           | 12,998,015  | 13,000,000  |                                         | 2.B Z                                                                     |
| 03882K-BA-9                                       | AMMST 2021-WF3 D                |         | 09/27/2021    | JP MORGAN SECURITIES     |                           | 2,244,004   | 2,580,000   | 1,720                                   | 1.D Z                                                                     |
| 05351K-AD-1                                       | AVCCT 2021-1A D                 |         | 09/21/2021    | JP MORGAN SECURITIES     |                           | 3,549,119   | 3,550,000   |                                         | 3.B Z                                                                     |
| 05369A-AL-5                                       | AVIATION CAPITAL GROUP          |         | 09/16/2021    | CREDIT SUISSE            |                           | 2,990,910   | 3,000,000   |                                         | 2.C FE                                                                    |
| 05492J-AZ-5                                       | BBOMS 2019-C5 C                 |         | 08/24/2021    | PERFORMANCE TRUST        |                           | 13,434,570  | 12,500,000  | 32,205                                  | 1.D Z                                                                     |
| 05492V-AM-7                                       | BBOMS 2020-C7 D                 |         | 08/13/2021    | WELLS FARGO SECURITY     |                           | 2,726,797   | 2,750,000   | 4,544                                   | 1.D Z                                                                     |
| 05609V-AN-5                                       | BX 2021-VOLT E                  |         | 09/15/2021    | CITIGROUP GLOBAL         |                           | 4,000,000   | 4,000,000   |                                         | 1.D Z                                                                     |
| 05609V-AQ-8                                       | BX 2021-VOLT F                  |         | 09/16/2021    | VARIOUS                  |                           | 5,510,156   | 5,500,000   |                                         | 1.D Z                                                                     |
| 06051G-KB-4                                       | BANK OF AMERICA CORP            |         | 07/20/2021    | MORGAN STANLEY & CO      |                           | 10,037,600  | 10,000,000  | 826                                     | 1.F FE                                                                    |
| 06540D-AJ-4                                       | BANK 2021-BN36 D                |         | 09/24/2021    | BOFA SECURITIES INC      |                           | 1,330,580   | 1,500,000   | 625                                     | 1.D Z                                                                     |
| 066836-AC-1                                       | BAPTIST HLTH SPL OBL GR         |         | 08/04/2021    | BOFA SECURITIES INC      |                           | 26,500,000  | 26,500,000  |                                         | 1.E FE                                                                    |
| 07336G-BP-8                                       | BVINV 2021-4 B3A                |         | 09/27/2021    | BOFA SECURITIES INC      |                           | 6,450,546   | 6,268,783   | 17,141                                  | 2.B Z                                                                     |
| 08162V-BL-1                                       | BMARK 2019-B10 3CCB             |         | 09/01/2021    | BREAN CAPITAL LLC        |                           | 5,405,100   | 5,160,000   | 1,155                                   | 1.D FM                                                                    |
| 08862B-AC-9                                       | BHG 2021-B C                    |         | 09/10/2021    | CREDIT SUISSE            |                           | 8,398,532   | 8,400,000   |                                         | 1.F FE                                                                    |
| 08862B-AD-7                                       | BHG 2021-B D                    |         | 09/10/2021    | CREDIT SUISSE            |                           | 1,169,556   | 1,170,000   |                                         | 1.D Z                                                                     |
| 09261H-AC-1                                       | BLACKSTONE PRIVATE CRE          |         | 09/10/2021    | CITIGROUP GLOBAL         |                           | 2,978,970   | 3,000,000   |                                         | 2.C FE                                                                    |
| 09581J-AC-0                                       | BLUE OIL FINANCE LLC            |         | 09/30/2021    | BOFA SECURITIES INC      |                           | 14,626,650  | 15,000,000  |                                         | 2.B FE                                                                    |

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SCHEDULE D - PART 3

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

| 1                    | 2                        | 3       | 4             | 5                                 | 6                         | 7           | 8          | 9                                       | 10                                                                        |
|----------------------|--------------------------|---------|---------------|-----------------------------------|---------------------------|-------------|------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description              | Foreign | Date Acquired | Name of Vendor                    | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 097023-CU-7          | BOEING CO                |         | 09/10/2021    | UBS SECURITIES                    |                           | 2,596,596   | 2,251,000  | 41,914                                  | 2.C FE                                                                    |
| 11042C-AA-8          | BRITISH AIR 21-1 A PPT   |         | 07/20/2021    | CITIGROUP GLOBAL                  |                           | 4,000,000   | 4,000,000  |                                         | 1.F FE                                                                    |
| 11042C-AB-6          | BRITISH AIR 21-1 B PTT   |         | 07/20/2021    | CITIGROUP GLOBAL                  |                           | 2,000,000   | 2,000,000  |                                         | 2.B FE                                                                    |
| 12498*-AA-2          | TERRA FUNDING-20         |         | 09/15/2021    | CAPITALIZED INTEREST              |                           | 18,969      | 18,969     |                                         | 3.B PL                                                                    |
| 12575A-AD-9          | CIMNL 2021-1 A4          |         | 07/22/2021    | CREDIT SUISSE                     |                           | 6,246,990   | 6,250,000  |                                         | 1.C FE                                                                    |
| 12575A-AF-4          | CIMNL 2021-1 A6          |         | 07/22/2021    | CREDIT SUISSE                     |                           | 20,499,586  | 20,500,000 |                                         | 1.F FE                                                                    |
| 12598G-AG-2          | COMM 2021-LBA D          |         | 07/14/2021    | PERFORMANCE TRUST                 |                           | 7,536,328   | 7,500,000  | 321                                     | 1.D Z                                                                     |
| 126307-BH-9          | CSC HOLDINGS LLC         |         | 08/24/2021    | JP MORGAN SECURITIES              |                           | 2,017,040   | 2,000,000  | 25,750                                  | 3.C FE                                                                    |
| 140501-AC-1          | CAPITAL SOUTHWEST CORP   |         | 09/02/2021    | RAYMOND JAMES                     |                           | 8,919,650   | 8,900,000  | 2,391                                   | 1.G PL                                                                    |
| 161175-CG-7          | CHARTER COMM OPT LLC/CAP |         | 09/27/2021    | CITIGROUP GLOBAL                  |                           | 9,918,600   | 10,000,000 |                                         | 2.C FE                                                                    |
| 17328C-AV-4          | COCMT 2019-C7 D          |         | 09/02/2021    | PERFORMANCE TRUST                 |                           | 6,388,594   | 6,600,000  | 3,025                                   | 1.D FM                                                                    |
| 203372-AX-5          | COMNSCOPE INC            |         | 08/11/2021    | BOFA SECURITIES INC               |                           | 1,000,000   | 1,000,000  |                                         | 4.B FE                                                                    |
| 23345L-AL-3          | DOLP 2021-NYC E          |         | 08/11/2021    | WELLS FARGO SECURITY              |                           | 5,098,438   | 5,000,000  | 6,173                                   | 1.D Z                                                                     |
| 302635-AH-0          | FS KKR CAPITAL CORP      |         | 09/09/2021    | SMBC NIKKO SECURITIES AMERICA INC |                           | 2,009,640   | 2,000,000  | 12,542                                  | 2.C PL                                                                    |
| 33851R-BE-0          | FSMT 2021-101N B3        |         | 09/27/2021    | GOLDMAN SACHS & CO                |                           | 8,831,016   | 8,559,500  | 24,330                                  | 2.B Z                                                                     |
| 33852H-BG-6          | FSMT 2021-81NV B3        |         | 08/19/2021    | BOFA SECURITIES INC               |                           | 8,979,296   | 8,550,000  | 21,868                                  | 1.D Z                                                                     |
| 33852J-BU-1          | FSMT 2021-7 B3           |         | 08/12/2021    | MORGAN STANLEY & CO               |                           | 7,597,652   | 7,602,000  | 14,356                                  | 1.D Z                                                                     |
| 354613-AM-3          | FRANKLIN RESOURCES INC   |         | 08/25/2021    | BOFA SECURITIES INC               |                           | 4,521,195   | 4,500,000  | 5,531                                   | 1.F FE                                                                    |
| 36245A-AD-8          | GSAMP 2006-HE6 A4        |         | 08/11/2021    | CAPITALIZED INTEREST              |                           |             | 3          |                                         | 1.D FM                                                                    |
| 36260R-AD-1          | GSMB5 2020-PJ6 A4        |         | 09/07/2021    | JP MORGAN SECURITIES              |                           | 4,312,896   | 4,274,161  | 2,375                                   | 1.D Z                                                                     |
| 36261P-AA-0          | GSMS 2019-GSA1 D         |         | 07/13/2021    | BARCLAYS CAPITAL                  |                           | 1,870,781   | 2,000,000  | 2,178                                   | 1.D FM                                                                    |
| 36261P-AZ-5          | GSMS 2019-GSA1 C         |         | 08/05/2021    | BARCLAYS CAPITAL                  |                           | 542,500     | 500,000    | 423                                     | 1.D Z                                                                     |
| 36262J-BJ-3          | GSMB5 2021-GR2 B3        |         | 08/17/2021    | GOLDMAN SACHS & CO                |                           | 7,066,577   | 6,793,000  | 19,194                                  | 1.D Z                                                                     |
| 36263C-AD-1          | GSMB5 2021-PJ9 A4        |         | 09/22/2021    | GOLDMAN SACHS & CO                |                           | 5,046,875   | 5,000,000  | 10,069                                  | 1.D Z                                                                     |
| 37045V-AU-4          | GENERAL MOTORS CO        |         | 09/10/2021    | WELLS FARGO SECURITY              |                           | 2,514,220   | 2,000,000  | 61,578                                  | 2.C FE                                                                    |
| 382550-BL-4          | GOODYEAR TIRE & RUBBER   |         | 07/20/2021    | GOLDMAN SACHS & CO                |                           | 1,052,500   | 1,000,000  | 8,889                                   | 3.C FE                                                                    |
| 38406J-AL-2          | GRACE 2020-GRCE E        |         | 09/22/2021    | DEUTSCHE BANK                     |                           | 4,762,500   | 5,000,000  | 8,846                                   | 1.D FM                                                                    |
| 40390F-AA-8          | HCRX INVESTMENTS HOLDCO  |         | 07/20/2021    | JEFFERIES LLC                     |                           | 2,513,225   | 2,470,000  |                                         | 4.B FE                                                                    |
| 42226A-AA-5          | HEALTH EQUITY INC        |         | 09/29/2021    | JP MORGAN SECURITIES              |                           | 1,267,500   | 1,250,000  |                                         | 4.C FE                                                                    |
| 427096-AH-5          | HERCULES CAPITAL INC     |         | 09/13/2021    | GOLDMAN SACHS & CO                |                           | 2,992,320   | 3,000,000  |                                         | 2.C FE                                                                    |
| 446413-AL-0          | HUNTINGTON INGALLS INDUS |         | 09/09/2021    | CITIGROUP GLOBAL                  |                           | 5,459,500   | 5,000,000  | 49,343                                  | 2.C FE                                                                    |
| 44891A-BP-1          | HYUNDAI CAPITAL AMERICA  |         | 09/10/2021    | GOLDMAN SACHS & CO                |                           | 3,917,951   | 3,835,000  | 37,698                                  | 2.A FE                                                                    |
| 458140-BX-7          | INTEL CORP               |         | 08/24/2021    | VARIOUS                           |                           | 8,600,090   | 8,500,000  | 4,356                                   | 1.E FE                                                                    |
| 46592W-BP-0          | JPMIT 2021-12 A15        |         | 09/28/2021    | JP MORGAN SECURITIES              |                           | 10,006,250  | 10,000,000 | 20,139                                  | 1.D Z                                                                     |
| 46647P-CE-4          | JPMORGAN CHASE & CO      |         | 07/20/2021    | CITIGROUP GLOBAL                  |                           | 10,842,600  | 10,000,000 | 83,200                                  | 1.F FE                                                                    |
| 46654K-BP-1          | JPMIT 2021-11 A15        |         | 08/31/2021    | JP MORGAN SECURITIES              |                           | 7,074,375   | 7,000,000  | 486                                     | 1.D Z                                                                     |
| 46654K-CB-1          | JPMIT 2021-11 B2         |         | 08/27/2021    | JP MORGAN SECURITIES              |                           | 13,948,497  | 13,709,000 | 34,756                                  | 1.D Z                                                                     |
| 46654K-CE-5          | JPMIT 2021-11 B3         |         | 08/27/2021    | JP MORGAN SECURITIES              |                           | 18,016,250  | 17,743,000 | 44,983                                  | 1.D Z                                                                     |
| 48252D-AA-3          | KKR GROUP FINANCE CO VII |         | 08/24/2021    | BOFA SECURITIES INC               |                           | 2,778,900   | 2,500,000  | 252                                     | 1.F FE                                                                    |
| 50202K-AA-4          | LCCM 2021-FL2 A          |         | 07/01/2021    | WELLS FARGO SECURITY              |                           | 3,000,000   | 3,000,000  |                                         | 1.D Z                                                                     |
| 50203T-AA-4          | LFS TOPCO LLC            |         | 09/15/2021    | GOLDMAN SACHS & CO                |                           | 2,035,000   | 2,000,000  |                                         | 4.B FE                                                                    |
| 50212Y-AF-1          | LPL HOLDINGS INC         |         | 07/22/2021    | BOFA SECURITIES INC               |                           | 1,023,750   | 1,000,000  | 8,264                                   | 3.B FE                                                                    |
| 50249A-AK-9          | LYB INT FINANCE III      |         | 09/29/2021    | MORGAN STANLEY & CO               |                           | 6,181,799   | 5,847,000  |                                         | 2.B FE                                                                    |
| 513075-BZ-3          | LAMAR MEDIA CORP         |         | 07/22/2021    | CITIGROUP GLOBAL                  |                           | 1,975,000   | 2,000,000  | 20,340                                  | 3.C FE                                                                    |
| 552676-AV-0          | MDC HOLDINGS INC         |         | 08/03/2021    | CITIGROUP GLOBAL                  |                           | 4,000,000   | 4,000,000  |                                         | 2.C FE                                                                    |
| 55293B-AH-8          | MHP 2021-STOR D          |         | 07/19/2021    | CITIGROUP GLOBAL                  |                           | 4,000,000   | 4,000,000  |                                         | 1.D Z                                                                     |
| 585491-BV-4          | MELLO 2021-INV3 B2       |         | 09/27/2021    | JP MORGAN SECURITIES              |                           | 9,890,856   | 9,664,000  | 25,170                                  | 1.D Z                                                                     |
| 585491-BW-2          | MELLO 2021-INV3 B3       |         | 09/27/2021    | JP MORGAN SECURITIES              |                           | 3,772,456   | 3,730,000  | 9,715                                   | 2.B Z                                                                     |
| 60510M-AC-2          | MLANE 2021-A C           |         | 07/16/2021    | GOLDMAN SACHS & CO                |                           | 2,999,650   | 3,000,000  |                                         | 3.B FE                                                                    |
| 60871R-AH-3          | MOLSON COORS BEVERAGE    |         | 08/12/2021    | VARIOUS                           |                           | 3,264,949   | 2,944,000  | 10,647                                  | 2.C FE                                                                    |
| 61772T-CA-0          | MSC 2021-L7 C            |         | 09/30/2021    | MORGAN STANLEY & CO               |                           | 5,149,912   | 5,000,000  | 5,542                                   | 1.D Z                                                                     |
| 62482B-AA-0          | MOZART DEBT MERGER SUB   |         | 09/30/2021    | JP MORGAN SECURITIES              |                           | 1,250,000   | 1,250,000  |                                         | 4.A FE                                                                    |
| 62878Y-AA-2          | BUNDT 2021-1 A2          |         | 07/16/2021    | BARCLAYS CAPITAL                  |                           | 10,500,000  | 10,500,000 |                                         | 2.C FE                                                                    |
| 62878Y-AB-0          | BUNDT 2021-1 B           |         | 07/16/2021    | BARCLAYS CAPITAL                  |                           | 3,500,000   | 3,500,000  |                                         | 3.B FE                                                                    |
| 62955M-AB-2          | NZES 2021-FHT1 A         |         | 07/20/2021    | CITIGROUP GLOBAL                  |                           | 2,499,941   | 2,500,000  |                                         | 2.C FE                                                                    |
| 66982E-AA-0          | A10 CAPITAL LLC          |         | 08/13/2021    | DIRECT ISSUE                      |                           | 7,500,000   | 7,500,000  |                                         | 2.B PL                                                                    |
| 670001-AH-9          | NOVELIS CORP             |         | 07/26/2021    | BOFA SECURITIES INC               |                           | 1,000,000   | 1,000,000  |                                         | 4.A FE                                                                    |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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

| 1                    | 2                                       | 3       | 4             | 5                       | 6                         | 7           | 8          | 9                                       | 10                                                                        |
|----------------------|-----------------------------------------|---------|---------------|-------------------------|---------------------------|-------------|------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                             | Foreign | Date Acquired | Name of Vendor          | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 67118A-AL-9          | OPG 2021-PORT D                         |         | 09/30/2021    | MORGAN STANLEY & CO     |                           | 3,966,780   | 4,000,000  |                                         | 1.D Z                                                                     |
| 67647W-CF-2          | BVINV 2021-3 B3A                        |         | 08/24/2021    | GOLDMAN SACHS & CO      |                           | 1,226,293   | 1,170,315  | 3,049                                   | 1.D Z                                                                     |
| 681639-AA-8          | OLYMPUS WTR US HLDG CORP                |         | 09/23/2021    | VARIOUS                 |                           | 2,096,875   | 2,100,000  |                                         | 4.C FE                                                                    |
| 68389X-CB-9          | ORACLE CORP                             |         | 08/24/2021    | VARIOUS                 |                           | 11,016,908  | 9,750,000  | 142,646                                 | 2.A FE                                                                    |
| 70932M-AA-5          | PENNYMAC FIN SVCS INC                   |         | 09/07/2021    | GOLDMAN SACHS & CO      |                           | 2,075,000   | 2,000,000  | 43,000                                  | 4.A FE                                                                    |
| 74162F-AB-1          | PRIME 2007-1 A2                         |         | 08/25/2021    | CAPITALIZED INTEREST    |                           |             | 2,346      |                                         | 1.D FM                                                                    |
| 74166M-AC-0          | PRIME SECSRVC BRW/FINANC                |         | 09/09/2021    | JP MORGAN SECURITIES    |                           | 2,190,000   | 2,000,000  | 56,861                                  | 3.C FE                                                                    |
| 745332-CK-0          | PUGET SOUND ENERGY INC                  |         | 09/29/2021    | JEFFERIES LLC           |                           | 4,888,900   | 5,000,000  | 6,429                                   | 1.F FE                                                                    |
| 749239-AF-6          | RAMP 2006-RZ5 M1                        |         | 08/25/2021    | CAPITALIZED INTEREST    |                           |             | 1,160      |                                         | 1.D FM                                                                    |
| 75409Q-DH-1          | RATE 2021-J2 B3                         |         | 08/11/2021    | BOFA SECURITIES INC     |                           | 2,685,448   | 2,807,000  | 3,672                                   | 1.D Z                                                                     |
| 75575T-AC-7          | RCMT 2021-FL6 AS                        |         | 08/05/2021    | JP MORGAN SECURITIES    |                           | 6,000,000   | 6,000,000  |                                         | 1.D Z                                                                     |
| 755763-AC-3          | READYCAP HOLDING                        |         | 09/30/2021    | DIRECT ISSUE            |                           | 5,000,000   | 5,000,000  |                                         | 1.D Z                                                                     |
| 78449R-AL-9          | SLG 2021-OVA E                          |         | 08/12/2021    | WELLS FARGO SECURITY    |                           | 2,973,516   | 3,000,000  | 3,563                                   | 1.D Z                                                                     |
| 78485G-AG-9          | SREIT 2021-FLWR B                       |         | 07/12/2021    | MORGAN STANLEY & CO     |                           | 7,472,695   | 7,500,000  |                                         | 1.D Z                                                                     |
| 78485G-AJ-3          | SREIT 2021-FLWR C                       |         | 07/12/2021    | MORGAN STANLEY & CO     |                           | 7,472,695   | 7,500,000  |                                         | 1.D Z                                                                     |
| 78485G-AL-8          | SREIT 2021-FLWR D                       |         | 07/12/2021    | MORGAN STANLEY & CO     |                           | 2,490,898   | 2,500,000  |                                         | 1.D Z                                                                     |
| 797440-CA-0          | SAN DIEGO G & E                         |         | 08/24/2021    | VARIOUS                 |                           | 9,466,900   | 9,500,000  | 2,663                                   | 1.F FE                                                                    |
| 80349A-AD-1          | SARATOGA INVESTMENT CORP                |         | 08/31/2021    | RAYMOND JAMES           |                           | 3,071,250   | 3,000,000  | 1,458                                   | 2.A PL                                                                    |
| 810186-AT-3          | SCOTTS MIRACLE-GRO CO                   |         | 08/10/2021    | CITIGROUP GLOBAL        |                           | 1,145,688   | 1,150,000  | 18,528                                  | 4.A FE                                                                    |
| 810186-AV-8          | SCOTTS MIRACLE-GRO CO                   |         | 08/10/2021    | WELLS FARGO SECURITY    |                           | 1,000,000   | 1,000,000  |                                         | 4.A FE                                                                    |
| 81728U-AB-0          | SENSATA TECHNOLOGIES INC                |         | 07/22/2021    | RBC CAPITAL MARKETS     |                           | 997,500     | 1,000,000  | 16,771                                  | 3.C FE                                                                    |
| 81748Y-AU-6          | SEMT 2021-6 A19                         |         | 09/21/2021    | WELLS FARGO SECURITY    |                           | 4,033,125   | 4,000,000  | 7,778                                   | 1.D Z                                                                     |
| 82667C-AB-1          | SRL 2021-1 B                            |         | 08/12/2021    | CREDIT SUISSE           |                           | 2,598,394   | 2,600,000  |                                         | 2.B FE                                                                    |
| 82967N-BM-9          | SIRIUS XM RADIO INC                     |         | 08/02/2021    | VARIOUS                 |                           | 2,000,000   | 2,000,000  |                                         | 3.C FE                                                                    |
| 87264A-CN-3          | T-MOBILE USA INC                        |         | 08/12/2021    | VARIOUS                 |                           | 7,065,205   | 7,000,000  | 63,700                                  | 2.C FE                                                                    |
| 89644Z-AG-5          | TRINITY CAPITAL INC/MD                  |         | 09/01/2021    | VARIOUS                 |                           | 7,674,063   | 7,650,000  | 2,819                                   | 2.B FE                                                                    |
| 897051-AC-2          | TRONOX INC                              |         | 08/25/2021    | GOLDMAN SACHS & CO      |                           | 762,975     | 750,000    | 15,609                                  | 4.C FE                                                                    |
| 90278P-AG-5          | UBSCM 2019-C18 D                        |         | 07/15/2021    | UBS SECURITIES          |                           | 4,413,305   | 4,793,000  | 5,991                                   | 1.D Z                                                                     |
| 914906-AV-4          | UNIVISION COMMUNICATIONS                |         | 09/16/2021    | CITIGROUP GLOBAL        |                           | 1,020,000   | 1,000,000  | 14,875                                  | 4.A FE                                                                    |
| 91529Y-AP-1          | UNUM GROUP                              |         | 07/16/2021    | SUSQUEHANNA FINANCIAL   |                           | 5,366,900   | 5,000,000  | 21,875                                  | 2.C FE                                                                    |
| 92778*-AA-5          | OAK STREET REAL ESTATE CAPITAL, LLC-VOU |         | 07/15/2021    | MESIROW FINANCIAL - CTL |                           | 7,758,403   | 7,758,403  |                                         | 1.D Z                                                                     |
| 92928Q-AH-1          | WEA FINANCE LLC                         |         | 09/10/2021    | JEFFERIES LLC           |                           | 2,080,940   | 2,000,000  | 9,424                                   | 2.B FE                                                                    |
| 95003D-AC-2          | WFOH 2021-C60 D                         |         | 07/21/2021    | WELLS FARGO SECURITY    |                           | 3,856,047   | 4,192,000  | 8,151                                   | 1.D Z                                                                     |
| 000000-00-0          | HI.Q., INC.                             |         | 07/29/2021    | DIRECT ISSUE            |                           | 10,000,000  | 10,000,000 |                                         | 5.B GI                                                                    |
| 07397#-AT-1          | PRATT FINANCE PR                        |         | 07/13/2021    | EXCHANGE                |                           | 4,370,000   | 4,000,000  |                                         | 2.B PL                                                                    |
| 07397#-AU-8          | PRATT FINANCE PR                        |         | 07/13/2021    | EXCHANGE                |                           | 6,555,000   | 6,000,000  |                                         | 2.B PL                                                                    |
| 11271L-AF-9          | BROOKFIELD FINANCE INC                  |         | 08/24/2021    | BARCLAYS CAPITAL        |                           | 5,321,800   | 5,000,000  | 70,972                                  | 1.G FE                                                                    |
| 36168Q-AP-9          | GFL ENVIRONMENTAL INC                   |         | 08/04/2021    | VARIOUS                 |                           | 1,503,125   | 1,500,000  |                                         | 4.C FE                                                                    |
| 68245X-AM-1          | 1011778 BC / NEW RED FIN                |         | 07/22/2021    | VARIOUS                 |                           | 1,475,140   | 1,500,000  | 16,389                                  | 4.B FE                                                                    |
| 00120J-AE-3          | AGL 2021-13A B                          | C.      | 09/24/2021    | MIZUHO SECURITIES USA   |                           | 1,500,000   | 1,500,000  |                                         | 1.D Z                                                                     |
| 00653X-AA-5          | ADANI GREEN ENERGY LTD                  | C.      | 09/02/2021    | VARIOUS                 |                           | 2,006,200   | 2,000,000  |                                         | 3.C FE                                                                    |
| 00787C-AD-4          | AEROPUERTO INTL TOCUMEN                 | C.      | 08/06/2021    | VARIOUS                 |                           | 2,076,775   | 2,050,000  |                                         | 2.B FE                                                                    |
| 00787C-AE-2          | AEROPUERTO INTL TOCUMEN                 | C.      | 08/06/2021    | VARIOUS                 |                           | 5,765,938   | 5,720,000  |                                         | 2.B FE                                                                    |
| 01609W-BA-9          | ALIBABA GROUP HOLDING                   | C.      | 07/20/2021    | VARIOUS                 |                           | 11,044,730  | 11,000,000 | 161,868                                 | 1.E FE                                                                    |
| 05581K-AC-5          | BNP PARIBAS                             | C.      | 09/09/2021    | BNP PARIBAS             |                           | 3,402,030   | 3,000,000  |                                         | 2.A FE                                                                    |
| 05591X-AA-9          | BRSP 2021-FL1 A                         | C.      | 07/12/2021    | WELLS FARGO SECURITY    |                           | 7,500,000   | 7,500,000  |                                         | 1.D Z                                                                     |
| 05682L-AO-0          | BCC 2019-2A DR                          | C.      | 09/23/2021    | GOLDMAN SACHS & CO      |                           | 5,000,000   | 5,000,000  |                                         | 2.B Z                                                                     |
| 06738E-AV-7          | BARCLAYS PLC                            | C.      | 09/15/2021    | BARCLAYS CAPITAL        |                           | 1,342,570   | 1,000,000  | 9,213                                   | 2.B FE                                                                    |
| 06759G-AA-2          | BABSN 2015-2A ER                        | C.      | 09/29/2021    | MIZUHO SECURITIES USA   |                           | 4,000,000   | 4,000,000  | 53,406                                  | 3.C FE                                                                    |
| 06760H-AA-7          | BABSN 2018-1A D                         | C.      | 07/29/2021    | CREDIT SUISSE           |                           | 970,000     | 1,000,000  | 2,813                                   | 3.C FE                                                                    |
| 08186X-AA-4          | BSP 2021-23A E                          | C.      | 07/29/2021    | JP MORGAN SECURITIES    |                           | 1,006,250   | 1,000,000  | 18,532                                  | 3.C FE                                                                    |
| 111021-AL-5          | BRITISH TELECOMMUNICATIO                | C.      | 09/09/2021    | CREDIT SUISSE           |                           | 3,544,110   | 3,000,000  | 42,281                                  | 2.B FE                                                                    |
| 111021-AN-1          | BRITISH TELECOMMUNICATIO                | C.      | 07/26/2021    | VARIOUS                 |                           | 4,268,953   | 3,850,000  | 35,924                                  | 2.B FE                                                                    |
| 12552F-AL-7          | C1FC 2014-4RA C                         | C.      | 07/29/2021    | JP MORGAN SECURITIES    |                           | 2,002,500   | 2,000,000  | 2,583                                   | 2.C FE                                                                    |
| 22846D-AL-7          | CRNPT 2020-9A BR                        | C.      | 07/07/2021    | MORGAN STANLEY & CO     |                           | 3,000,000   | 3,000,000  |                                         | 1.C FE                                                                    |
| 29359U-AC-3          | ENSTAR GROUP LTD                        | C.      | 08/18/2021    | WELLS FARGO SECURITY    |                           | 2,994,870   | 3,000,000  |                                         | 2.C FE                                                                    |
| 39809P-AC-9          | GSTNE 2021-FL3 AS                       | C.      | 07/29/2021    | WELLS FARGO SECURITY    |                           | 2,500,000   | 2,500,000  |                                         | 1.D Z                                                                     |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 3

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

| 1                                                                                                       | 2                                | 3       | 4             | 5                      | 6                         | 7           | 8           | 9                                       | 10                                                                        |
|---------------------------------------------------------------------------------------------------------|----------------------------------|---------|---------------|------------------------|---------------------------|-------------|-------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                                                                    | Description                      | Foreign | Date Acquired | Name of Vendor         | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 41984L-AA-5                                                                                             | HAWAIIAN BRAND INTELLECT         | C       | 09/01/2021    | BOFA SECURITIES INC    |                           | 2,112,500   | 2,000,000   | 13,736                                  | 4.A FE                                                                    |
| 43133F-AA-4                                                                                             | HCOMF 2015-1A C                  | C       | 08/11/2021    | PIPER SANDLER & CO     |                           | 6,991,250   | 7,000,000   | 12,250                                  | 3.B FE                                                                    |
| 44330Q-AD-3                                                                                             | HLM 12A-18 B                     | C       | 07/29/2021    | WELLS FARGO SECURITY   |                           | 5,000,000   | 5,000,000   | 3,858                                   | 1.F FE                                                                    |
| 45846A-AA-8                                                                                             | INTEROHILE SA                    | C       | 07/26/2021    | VARIOUS                |                           | 18,995,661  | 18,020,000  | 1,250                                   | 2.A FE                                                                    |
| 552081-AM-3                                                                                             | LYONDELLBASELL IND NV            | C       | 08/25/2021    | BOFA SECURITIES INC    |                           | 3,258,918   | 2,600,000   | 334                                     | 2.B FE                                                                    |
| 59801W-AT-3                                                                                             | MIDO 2017-7A CR                  | C       | 08/17/2021    | RBC CAPITAL MARKETS    |                           | 399,000     | 400,000     | 905                                     | 1.F FE                                                                    |
| 631704-AC-7                                                                                             | NCC 2021-1A B1                   | C       | 07/21/2021    | MIZUHO SECURITIES USA  |                           | 5,000,000   | 5,000,000   |                                         | 1.C FE                                                                    |
| 654579-AK-7                                                                                             | NIPPON LIFE INSURANCE            | C       | 09/09/2021    | JP MORGAN SECURITIES   |                           | 9,000,000   | 9,000,000   |                                         | 1.G FE                                                                    |
| 67091T-AE-5                                                                                             | OFFICE CHERIFIEN DES PHO         | C       | 07/07/2021    | STANDARD CHARTERED     |                           | 750,988     | 730,000     | 1,663                                   | 3.A FE                                                                    |
| 67401X-AN-1                                                                                             | OAKOL 2019-1A CR                 | C       | 09/07/2021    | CREDIT SUISSE          |                           | 5,000,000   | 5,000,000   |                                         | 1.F FE                                                                    |
| 74730D-AD-5                                                                                             | QATAR PETROLEUM                  | C       | 07/13/2021    | VARIOUS                |                           | 8,508,838   | 8,320,000   | 737                                     | 1.D FE                                                                    |
| 78081B-AP-8                                                                                             | ROYALTY PHARMA PLC               | C       | 07/15/2021    | BOFA SECURITIES INC    |                           | 8,780,850   | 9,000,000   |                                         | 2.C FE                                                                    |
| 833636-AL-7                                                                                             | SOCIEDAD QUIMICA Y MINER         | C       | 09/14/2021    | BOFA SECURITIES INC    |                           | 3,461,500   | 3,500,000   |                                         | 2.A FE                                                                    |
| 87240N-BA-3                                                                                             | TCW 2017-1A CRR                  | C       | 09/24/2021    | JEFFERIES LLC          |                           | 2,000,000   | 2,000,000   |                                         | 1.D Z                                                                     |
| 87240D-AA-7                                                                                             | TIOP 2018-10A E                  | C       | 08/25/2021    | JP MORGAN SECURITIES   |                           | 1,477,500   | 1,500,000   | 8,921                                   | 3.C FE                                                                    |
| 88032W-AW-6                                                                                             | TENCENT HOLDINGS LTD             | C       | 07/20/2021    | VARIOUS                |                           | 10,131,610  | 10,000,000  | 44,781                                  | 1.E FE                                                                    |
| 89300J-AU-2                                                                                             | TRAL 2018-5A C1R                 | C       | 09/23/2021    | JEFFERIES LLC          |                           | 5,000,000   | 5,000,000   |                                         | 1.D Z                                                                     |
| 92329N-AU-4                                                                                             | VENTR 2013-13A DR                | C       | 09/22/2021    | BNP PARIBAS            |                           | 5,000,000   | 5,000,000   | 8,539                                   | 1.G FE                                                                    |
| 92331N-AG-1                                                                                             | VENTR 2017-30A C                 | C       | 09/22/2021    | BNP PARIBAS            |                           | 5,000,000   | 5,000,000   | 21,626                                  | 1.F FE                                                                    |
| 92858R-AB-6                                                                                             | VMED 02 UK FINAN                 | C       | 09/08/2021    | MUFG SECURITY AMERICAS |                           | 2,057,500   | 2,000,000   | 16,625                                  | 3.C FE                                                                    |
| 94949R-AY-3                                                                                             | WELF 2016-1A DR                  | C       | 07/22/2021    | BOFA SECURITIES INC    |                           | 5,000,000   | 5,000,000   | 2,529                                   | 2.B FE                                                                    |
| 98625A-AE-0                                                                                             | YCLO 2014-1A ERR                 | C       | 07/21/2021    | CITIGROUP GLOBAL       |                           | 5,647,750   | 5,800,000   | 929                                     | 3.C FE                                                                    |
| 64192D-AB-0                                                                                             | GROUP ARK INS                    | C       | 08/11/2021    | DIRECT ISSUE           |                           | 7,000,000   | 7,000,000   |                                         | 2.B Z                                                                     |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)                                 |                                  |         |               |                        |                           | 810,406,254 | 798,533,640 | 1,783,211                               | XXX                                                                       |
| 01860Y-AJ-1                                                                                             | ALLIANCE HEALTHCARE SERVICES INC |         | 06/30/2021    | CAPITALIZED INTEREST   |                           | 4,904       | 4,904       |                                         | 5.A FE                                                                    |
| 20600R-AB-8                                                                                             | CONAIR                           |         | 07/26/2021    | GOLDMAN SACHS          |                           | 2,010,000   | 2,000,000   |                                         | 4.B FE                                                                    |
| 21870F-BA-6                                                                                             | CORELOGIC                        |         | 08/12/2021    | JP MORGAN CHASE        |                           | 1,990,000   | 2,000,000   |                                         | 4.B FE                                                                    |
| 37254Y-AB-6                                                                                             | GEON PERFORMANCE                 |         | 09/17/2021    | HSBC GROUP             |                           | 496,250     | 500,000     |                                         | 4.B FE                                                                    |
| 57767E-AE-2                                                                                             | MAVENIR SYSTEMS                  |         | 08/25/2021    | JP MORGAN CHASE        |                           | 247,500     | 250,000     |                                         | 4.C FE                                                                    |
| 60976E-AH-6                                                                                             | MONOGRAM FOOD                    |         | 09/08/2021    | JP MORGAN CHASE        |                           | 990,000     | 1,000,000   |                                         | 4.B FE                                                                    |
| 75774E-AG-0                                                                                             | RSA SECURITY (REDSTONE)          |         | 08/09/2021    | JP MORGAN CHASE        |                           | 421,935     | 421,935     |                                         | 4.A FE                                                                    |
| 81759A-AB-6                                                                                             | SERVICE LOGIC (SABER)            |         | 08/27/2021    | JP MORGAN CHASE        |                           | 50,873      | 50,746      |                                         | 4.B FE                                                                    |
| 90932R-AJ-3                                                                                             | UNITED AIRLINES                  |         | 08/12/2021    | JP MORGAN CHASE        |                           | 2,007,500   | 2,000,000   |                                         | 3.B FE                                                                    |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans                                                     |                                  |         |               |                        |                           | 8,218,962   | 8,227,585   |                                         | XXX                                                                       |
| 8399997. Total - Bonds - Part 3                                                                         |                                  |         |               |                        |                           | 970,551,247 | 958,141,074 | 1,899,914                               | XXX                                                                       |
| 8399998. Total - Bonds - Part 5                                                                         |                                  |         |               |                        |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 8399999. Total - Bonds                                                                                  |                                  |         |               |                        |                           | 970,551,247 | 958,141,074 | 1,899,914                               | XXX                                                                       |
| 008252-83-5                                                                                             | AFFILIATED MANAGERS GROU         |         | 07/08/2021    | WELLS FARGO SECURITY   | 150,000,000               | 3,750,000   | 25,00       |                                         | 2.C FE                                                                    |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred |                                  |         |               |                        |                           | 3,750,000   | XXX         |                                         | XXX                                                                       |
| 8999997. Total - Preferred Stocks - Part 3                                                              |                                  |         |               |                        |                           | 3,750,000   | XXX         |                                         | XXX                                                                       |
| 8999998. Total - Preferred Stocks - Part 5                                                              |                                  |         |               |                        |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 8999999. Total - Preferred Stocks                                                                       |                                  |         |               |                        |                           | 3,750,000   | XXX         |                                         | XXX                                                                       |
| 24703L-20-2                                                                                             | DELL TECHNOLOGIES INC            |         | 06/29/2021    | DISTRIBUTION           | 793,000                   | 79,340      |             |                                         |                                                                           |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded         |                                  |         |               |                        |                           | 79,340      | XXX         |                                         | XXX                                                                       |
| 31338*-11-6                                                                                             | FED HOME LOAN BANK CHICAGO B-1   |         | 09/22/2021    | FEDERAL HOME LOAN BANK | 45,000,000                | 4,500,000   |             |                                         |                                                                           |
| 31338*-12-4                                                                                             | FED HOME LOAN BANK CHICAGO B-2   |         | 09/01/2021    | EXCHANGE               | 166,616                   | 16,662      |             |                                         |                                                                           |
| 9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other                   |                                  |         |               |                        |                           | 4,516,662   | XXX         |                                         | XXX                                                                       |
| 9799997. Total - Common Stocks - Part 3                                                                 |                                  |         |               |                        |                           | 4,596,002   | XXX         |                                         | XXX                                                                       |
| 9799998. Total - Common Stocks - Part 5                                                                 |                                  |         |               |                        |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 9799999. Total - Common Stocks                                                                          |                                  |         |               |                        |                           | 4,596,002   | XXX         |                                         | XXX                                                                       |
| 9899999. Total - Preferred and Common Stocks                                                            |                                  |         |               |                        |                           | 8,346,002   | XXX         |                                         | XXX                                                                       |
| 9999999 - Totals                                                                                        |                                  |         |               |                        |                           | 978,897,249 | XXX         | 1,899,914                               | XXX                                                                       |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                                        | 3            | 4                | 5                                                              | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|------------------------------------------|--------------|------------------|----------------------------------------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                          |              |                  |                                                                |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                                           | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 38373M-6N-5          | GNR 2009-19 Z                            |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 5,422              | 5,422      | 5,625          | 5,439                                                |                                                    | (17)                                                   |                                                                               | (17)                                                                              |                                                                                     | 5,422                                                         |                                                      |                                           |                                     | 194                                                                   | 03/16/2051                                     | 1.A                                                                                                              |
| 38373M-8M-5          | GNR 2009-80 C                            |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 65,253             | 65,253     | 65,763         | 65,284                                               |                                                    | (31)                                                   |                                                                               | (31)                                                                              |                                                                                     | 65,253                                                        |                                                      |                                           |                                     | 2,195                                                                 | 04/16/2050                                     | 1.A                                                                                                              |
| 38373M-P6-1          | GNR 2007-77 E                            |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 6,238              | 6,238      | 6,939          | 6,385                                                |                                                    | (147)                                                  |                                                                               | (147)                                                                             |                                                                                     | 6,238                                                         |                                                      |                                           |                                     | 228                                                                   | 03/16/2042                                     | 1.A                                                                                                              |
| 38376G-AD-2          | GNR 2009-60 Z                            |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 30,402             | 30,402     | 28,130         | 30,344                                               |                                                    | 58                                                     |                                                                               | 58                                                                                |                                                                                     | 30,402                                                        |                                                      |                                           |                                     | 996                                                                   | 06/16/2049                                     | 1.A                                                                                                              |
| 38376G-CV-0          | GNR 2009-115 D                           |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 70,786             | 70,786     | 70,786         | 70,786                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 70,786                                                        |                                                      |                                           |                                     | 2,244                                                                 | 01/16/2050                                     | 1.A                                                                                                              |
| 38376J-JV-7          | GNR 2009-104 XZ                          |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 161,307            | 161,307    | 161,307        | 161,307                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 161,307                                                       |                                                      |                                           |                                     | 5,350                                                                 | 11/20/2039                                     | 1.A                                                                                                              |
| 38376K-AP-6          | GNR 2009-93 UZ                           |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 271,937            | 271,937    | 269,462        | 271,687                                              |                                                    | 250                                                    |                                                                               | 250                                                                               |                                                                                     | 271,937                                                       |                                                      |                                           |                                     | 9,028                                                                 | 10/20/2039                                     | 1.A                                                                                                              |
| 0599999              | Subtotal - Bonds - U.S. Governments      |              |                  |                                                                |                                 | 611,345            | 611,345    | 608,012        | 611,232                                              |                                                    | 113                                                    |                                                                               | 113                                                                               |                                                                                     | 611,345                                                       |                                                      |                                           |                                     | 20,235                                                                | XXX                                            | XXX                                                                                                              |
| P0092A-AC-3          | AEROPUERTO INTL TOCUMEN                  | C            | 08/11/2021       | TENDERED                                                       |                                 | 229,000            | 200,000    | 231,000        | 230,788                                              |                                                    | (1,381)                                                |                                                                               | (1,381)                                                                           |                                                                                     | 229,407                                                       |                                                      | (29,407)                                  | (29,407)                            | 37,219                                                                | 05/18/2036                                     | 3.A FE                                                                                                           |
| 1099999              | Subtotal - Bonds - All Other Governments |              |                  |                                                                |                                 | 229,000            | 200,000    | 231,000        | 230,788                                              |                                                    | (1,381)                                                |                                                                               | (1,381)                                                                           |                                                                                     | 229,407                                                       |                                                      | (29,407)                                  | (29,407)                            | 37,219                                                                | XXX                                            | XXX                                                                                                              |
| 16103T-AE-8          | CHARLOTTE NC ARPT SPL FACS REV           |              | 07/01/2021       | SECURITY CALLED at<br>100.000<br>SECURITY CALLED at<br>100.000 |                                 | 2,220,000          | 2,220,000  | 2,275,727      | 2,223,740                                            |                                                    | (3,740)                                                |                                                                               | (3,740)                                                                           |                                                                                     | 2,220,000                                                     |                                                      |                                           |                                     | 129,049                                                               | 07/01/2031                                     | 1.F FE                                                                                                           |
| 16103T-AF-5          | CHARLOTTE NC ARPT SPL FACS REV           |              | 07/01/2021       | SECURITY CALLED at<br>100.000                                  |                                 | 13,000,000         | 13,000,000 | 13,057,280     | 13,003,827                                           |                                                    | (3,827)                                                |                                                                               | (3,827)                                                                           |                                                                                     | 13,000,000                                                    |                                                      |                                           |                                     | 788,190                                                               | 07/01/2041                                     | 1.F FE                                                                                                           |
| 261149-BD-9          | DOWNTOWN DALLAS TX DEV AUTH TA           |              | 08/15/2021       | SINKING FUND PMT                                               |                                 | 140,000            | 140,000    | 139,965        | 139,672                                              |                                                    | 328                                                    |                                                                               | 328                                                                               |                                                                                     | 140,000                                                       |                                                      |                                           |                                     | 8,694                                                                 | 08/15/2036                                     | 1.F FE                                                                                                           |
| 31283H-WB-7          | FG G01542                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 2,256              | 2,256      | 2,273          | 2,260                                                |                                                    | (4)                                                    |                                                                               | (4)                                                                               |                                                                                     | 2,256                                                         |                                                      |                                           |                                     | 87                                                                    | 03/01/2033                                     | 1.A                                                                                                              |
| 3128K6-GH-7          | FG A45600                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 644                | 644        | 647            | 645                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 644                                                           |                                                      |                                           |                                     | 24                                                                    | 06/01/2035                                     | 1.A                                                                                                              |
| 31292G-HB-2          | FG C00255                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 402                | 402        | 406            | 402                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 402                                                           |                                                      |                                           |                                     | 19                                                                    | 09/01/2023                                     | 1.A                                                                                                              |
| 31292G-J5-6          | FG C00284                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 64                 | 64         | 64             | 64                                                   |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 64                                                            |                                                      |                                           |                                     | 3                                                                     | 11/01/2023                                     | 1.A                                                                                                              |
| 31292G-J8-0          | FG C00287                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 1,045              | 1,045      | 948            | 1,045                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,045                                                         |                                                      |                                           |                                     | 45                                                                    | 12/01/2023                                     | 1.A                                                                                                              |
| 31292G-K4-7          | FG C00315                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 210                | 210        | 208            | 210                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 210                                                           |                                                      |                                           |                                     | 9                                                                     | 04/01/2024                                     | 1.A                                                                                                              |
| 31293R-P4-7          | FG C27643                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 691                | 691        | 685            | 690                                                  |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 691                                                           |                                                      |                                           |                                     | 28                                                                    | 06/01/2029                                     | 1.A                                                                                                              |
| 31296M-2Q-1          | FG A13483                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 1,923              | 1,923      | 1,938          | 1,927                                                |                                                    | (3)                                                    |                                                                               | (3)                                                                               |                                                                                     | 1,923                                                         |                                                      |                                           |                                     | 83                                                                    | 09/01/2033                                     | 1.A                                                                                                              |
| 31296T-Q8-0          | FG A18579                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 740                | 740        | 743            | 741                                                  |                                                    | (1)                                                    |                                                                               | (1)                                                                               |                                                                                     | 740                                                           |                                                      |                                           |                                     | 27                                                                    | 02/01/2034                                     | 1.A                                                                                                              |
| 31296U-JK-8          | FG A19266                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 220                | 220        | 220            | 220                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 220                                                           |                                                      |                                           |                                     | 9                                                                     | 08/01/2034                                     | 1.A                                                                                                              |
| 31297Q-2U-2          | FG A35287                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 474                | 474        | 476            | 474                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 474                                                           |                                                      |                                           |                                     | 17                                                                    | 06/01/2035                                     | 1.A                                                                                                              |
| 31356H-RU-3          | FG D54999                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 799                | 799        | 805            | 799                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 799                                                           |                                                      |                                           |                                     | 35                                                                    | 05/01/2024                                     | 1.A                                                                                                              |
| 31356H-XZ-5          | FG D55196                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 975                | 975        | 983            | 975                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 975                                                           |                                                      |                                           |                                     | 42                                                                    | 07/01/2024                                     | 1.A                                                                                                              |
| 31356J-2U-6          | FG D56187                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 1,883              | 1,883      | 1,898          | 1,883                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,883                                                         |                                                      |                                           |                                     | 82                                                                    | 09/01/2024                                     | 1.A                                                                                                              |
| 313615-S4-9          | FN 50939                                 |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 355                | 355        | 350            | 354                                                  |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 355                                                           |                                                      |                                           |                                     | 14                                                                    | 10/01/2023                                     | 1.A                                                                                                              |
| 313615-TX-4          | FN 50966                                 |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 275                | 275        | 275            | 275                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 275                                                           |                                                      |                                           |                                     | 13                                                                    | 01/01/2024                                     | 1.A                                                                                                              |
| 31368H-H2-2          | FN 190249                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 476                | 476        | 478            | 476                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 476                                                           |                                                      |                                           |                                     | 20                                                                    | 10/01/2023                                     | 1.A                                                                                                              |
| 31370Y-FZ-0          | FN 245084                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 113                | 113        | 112            | 113                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 113                                                           |                                                      |                                           |                                     | 5                                                                     | 01/01/2024                                     | 1.A                                                                                                              |
| 31371C-P9-4          | FN 248048                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 339                | 339        | 334            | 338                                                  |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 339                                                           |                                                      |                                           |                                     | 14                                                                    | 11/01/2023                                     | 1.A                                                                                                              |
| 31371E-WU-5          | FN 250059                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 1,081              | 1,081      | 1,093          | 1,080                                                |                                                    |                                                        |                                                                               | (1)                                                                               |                                                                                     | 1,081                                                         |                                                      |                                           |                                     | 51                                                                    | 06/01/2024                                     | 1.A                                                                                                              |
| 31371F-BW-1          | FN 250353                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 558                | 558        | 540            | 556                                                  |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 558                                                           |                                                      |                                           |                                     | 24                                                                    | 09/01/2025                                     | 1.A                                                                                                              |
| 31375D-PU-1          | FN 331735                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 363                | 363        | 351            | 362                                                  |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 363                                                           |                                                      |                                           |                                     | 16                                                                    | 03/01/2026                                     | 1.A                                                                                                              |
| 3137AR-FM-3          | FHR 4066 VZ                              |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 7,604              | 7,604      | 6,882          | 7,595                                                |                                                    | 9                                                      |                                                                               | 9                                                                                 |                                                                                     | 7,604                                                         |                                                      |                                           |                                     | 197                                                                   | 06/15/2042                                     | 1.A                                                                                                              |
| 31395C-QX-2          | FHR 2825 PZ                              |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 17,495             | 17,495     | 18,977         | 17,664                                               |                                                    | (169)                                                  |                                                                               | (169)                                                                             |                                                                                     | 17,495                                                        |                                                      |                                           |                                     | 632                                                                   | 07/15/2034                                     | 1.A                                                                                                              |
| 31396Q-L7-2          | FNR 2009-65 JY                           |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 42,085             | 42,085     | 41,848         | 42,010                                               |                                                    | 75                                                     |                                                                               | 75                                                                                |                                                                                     | 42,085                                                        |                                                      |                                           |                                     | 1,306                                                                 | 09/25/2039                                     | 1.A                                                                                                              |
| 31397J-TA-2          | FHR 3342 PZ                              |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 85,028             | 85,028     | 85,017         | 85,027                                               |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 85,028                                                        |                                                      |                                           |                                     | 2,839                                                                 | 06/15/2037                                     | 1.A                                                                                                              |
| 31397N-CS-2          | FNR 2009-35 DB                           |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 791                | 791        | 772            | 792                                                  |                                                    | (1)                                                    |                                                                               | (1)                                                                               |                                                                                     | 791                                                           |                                                      |                                           |                                     | 24                                                                    | 05/25/2039                                     | 1.A                                                                                                              |
| 31397U-2Q-5          | FNR 2011-58 HL                           |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 59,257             | 59,257     | 61,130         | 59,627                                               |                                                    | (370)                                                  |                                                                               | (370)                                                                             |                                                                                     | 59,257                                                        |                                                      |                                           |                                     | 1,542                                                                 | 07/25/2041                                     | 1.A                                                                                                              |
| 313987-TP-4          | FG D46858                                |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 370                | 370        | 373            | 370                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 370                                                           |                                                      |                                           |                                     | 16                                                                    | 01/01/2024                                     | 1.A                                                                                                              |
| 31398G-HQ-5          | FNR 2009-98 WK                           |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 112,859            | 112,859    | 112,824        | 112,852                                              |                                                    | 7                                                      |                                                                               | 7                                                                                 |                                                                                     | 112,859                                                       |                                                      |                                           |                                     | 3,969                                                                 | 12/25/2039                                     | 1.A                                                                                                              |
| 31398K-VF-4          | FHR 3600 BJ                              |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 4,603              | 4,603      | 4,442          | 4,602                                                |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 4,603                                                         |                                                      |                                           |                                     | 124                                                                   | 11/15/2039                                     | 1.A                                                                                                              |
| 31398N-4W-1          | FNR 2010-132 BC                          |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 56,513             | 56,513     | 57,472         | 56,496                                               |                                                    | 17                                                     |                                                                               | 17                                                                                |                                                                                     | 56,513                                                        |                                                      |                                           |                                     | 1,435                                                                 | 11/25/2040                                     | 1.A                                                                                                              |
| 31398N-F9-0          | FNR 2010-112 DZ                          |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 1,136,449          | 1,136,449  | 1,086,786      | 1,121,577                                            |                                                    | 14,872                                                 |                                                                               | 14,872                                                                            |                                                                                     | 1,136,449                                                     |                                                      |                                           |                                     | 29,588                                                                | 10/25/2040                                     | 1.A                                                                                                              |
| 31398N-H4-9          | FNR 2010-112 LZ                          |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 554,153            | 554,153    | 530,317        | 546,881                                              |                                                    | 7,271                                                  |                                                                               | 7,271                                                                             |                                                                                     | 554,153                                                       |                                                      |                                           |                                     | 14,427                                                                | 10/25/2040                                     | 1.A                                                                                                              |
| 31398N-NE-0          | FNR 2010-115 ZB                          |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 57,125             | 57,125     | 54,717         | 56,761                                               |                                                    | 364                                                    |                                                                               | 364                                                                               |                                                                                     | 57,125                                                        |                                                      |                                           |                                     | 1,528                                                                 | 10/25/2040                                     | 1.A                                                                                                              |
| 31398N-SS-4          | FNR 2010-109 GZ                          |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 181,416            | 181,416    | 173,717        | 178,325                                              |                                                    | 3,090                                                  |                                                                               | 3,090                                                                             |                                                                                     | 181,416                                                       |                                                      |                                           |                                     | 5,256                                                                 | 10/25/2040                                     | 1.A                                                                                                              |
| 31398N-WU-4          | FNR 2010-111 BZ                          |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 255,335            | 255,335    | 246,001        | 252,249                                              |                                                    | 3,086                                                  |                                                                               | 3,086                                                                             |                                                                                     | 255,335                                                       |                                                      |                                           |                                     | 7,373                                                                 | 10/25/2040                                     | 1.A                                                                                                              |
| 31398P-CT-4          | FNR 2010-38 ME                           |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 137,576            | 137,576    | 137,920        | 137,576                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 137,576                                                       |                                                      |                                           |                                     | 4,057                                                                 | 04/25/2040                                     | 1.A                                                                                                              |
| 31398S-XH-1          | FNR 2010-141 AL                          |              | 09/01/2021       | MBS PAYDOWN                                                    |                                 | 35,893             | 35,893     | 37,522         | 35,973                                               |                                                    | (80)                                                   |                                                                               | (80)                                                                              |                                                                                     | 35,893                                                        |                                                      |                                           |                                     | 971                                                                   | 12/25/2040                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                                        | 3            | 4                | 5                                      | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|------------------------------------------|--------------|------------------|----------------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                          |              |                  |                                        |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                   | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 31398W-VL-5          | FHR 3654 Z                               |              | 09/01/2021       | MBS PAYDOWN<br>SECURITY CALLED at      |                                 | 24,211             | 24,211     | 25,837         | 24,282                                               |                                                    | (71)                                                   |                                                                               | (71)                                                                              |                                                                                     | 24,211                                                        |                                                      |                                           |                                     | 669                                                                   | 04/15/2040                                     | 1.A                                                                                                              |
| 432347-LU-4          | HILLSBOROUGH CNTY FL UTILITY R           |              | 07/19/2021       | 100.000<br>SECURITY CALLED at          |                                 | 12,000,000         | 12,000,000 | 11,750,520     | 11,795,342                                           |                                                    | 204,658                                                |                                                                               | 204,658                                                                           |                                                                                     | 12,000,000                                                    |                                                      |                                           |                                     | 678,600                                                               | 08/01/2040                                     | 1.A FE                                                                                                           |
| 594654-MV-4          | MICHIGAN ST HSG DEV AUTH SF MT           |              | 09/01/2021       | 100.000                                |                                 | 1,515,000          | 1,515,000  | 1,515,000      | 1,515,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,515,000                                                     |                                                      |                                           |                                     | 42,458                                                                | 06/01/2051                                     | 1.C FE                                                                                                           |
| 607120-EZ-1          | MOBILE AL ARPT AUTH ARPT REVENUE         |              | 08/09/2021       | SINKING FUND PMT<br>SECURITY CALLED at |                                 | 107,229            | 107,229    | 107,229        | 107,229                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 107,229                                                       |                                                      |                                           |                                     | 3,064                                                                 | 11/09/2032                                     | 1.F                                                                                                              |
| 914119-Z2-1          | UNIV OF CINCINNATI OH RECPTS             |              | 07/06/2021       | 100.000<br>SECURITY CALLED at          |                                 | 5,715,000          | 5,715,000  | 5,715,000      | 5,715,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 5,715,000                                                     |                                                      |                                           |                                     | 221,307                                                               | 06/01/2039                                     | 1.D FE                                                                                                           |
| 914760-7M-9          | UNIV OF OKLAHOMA OK                      |              | 07/01/2021       | 100.000<br>SECURITY CALLED at          |                                 | 1,750,000          | 1,750,000  | 1,750,000      | 1,750,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,750,000                                                     |                                                      |                                           |                                     | 95,970                                                                | 07/01/2031                                     | 1.E FE                                                                                                           |
| 914760-7N-7          | UNIV OF OKLAHOMA OK                      |              | 07/01/2021       | 100.000<br>SECURITY CALLED at          |                                 | 13,000,000         | 13,000,000 | 13,022,320     | 13,001,430                                           |                                                    | (1,430)                                                |                                                                               | (1,430)                                                                           |                                                                                     | 13,000,000                                                    |                                                      |                                           |                                     | 732,420                                                               | 07/01/2041                                     | 1.E FE                                                                                                           |
| 3199999              | Subtotal - Bonds - U.S. Special Revenues |              |                  |                                        |                                 | 52,231,878         | 52,231,878 | 52,031,422     | 52,007,788                                           |                                                    | 224,088                                                |                                                                               | 224,088                                                                           |                                                                                     | 52,231,878                                                    |                                                      |                                           |                                     | 2,775,772                                                             | XXX                                            | XXX                                                                                                              |
| 00075Q-AS-1          | ABFC 2006-0PT1 A3C1                      |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 185,675            | 185,675    | 171,807        | 182,091                                              |                                                    | 3,584                                                  |                                                                               | 3,584                                                                             |                                                                                     | 185,675                                                       |                                                      |                                           |                                     | 482                                                                   | 09/25/2036                                     | 1.D FM                                                                                                           |
| 00252F-CU-3          | AMIT 2005-4 M2                           |              | 07/25/2021       | MBS PAYDOWN                            |                                 | 85,630             | 85,630     | 82,481         | 85,630                                               |                                                    | 3,149                                                  |                                                                               | 3,149                                                                             |                                                                                     | 85,630                                                        |                                                      |                                           |                                     | 424                                                                   | 10/25/2035                                     | 1.D FM                                                                                                           |
| 004375-AN-1          | ACCR 2003-2 A1                           |              | 09/01/2021       | MBS PAYDOWN                            |                                 | 1,772,805          | 1,772,805  | 1,733,490      | 1,735,345                                            |                                                    | 37,460                                                 |                                                                               | 37,460                                                                            |                                                                                     | 1,772,805                                                     |                                                      |                                           |                                     | 62,840                                                                | 10/25/2033                                     | 1.D FM                                                                                                           |
| 00442V-AA-5          | ACE 2006-ASP3 A1                         |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 355,188            | 355,188    | 279,710        | 342,009                                              |                                                    | 13,179                                                 |                                                                               | 13,179                                                                            |                                                                                     | 355,188                                                       |                                                      |                                           |                                     | 934                                                                   | 06/25/2036                                     | 1.D FM                                                                                                           |
| 00443P-AD-1          | ACE 2007-HE2 A2C                         |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 367,441            | 367,441    | 211,508        | 357,920                                              |                                                    | 9,521                                                  |                                                                               | 9,521                                                                             |                                                                                     | 367,441                                                       |                                                      |                                           |                                     | 819                                                                   | 12/25/2036                                     | 1.D FM                                                                                                           |
| 008684-AA-0          | AHMA 2006-6 A1A                          |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 251,062            | 294,628    | 208,265        | 247,740                                              |                                                    | 3,322                                                  |                                                                               | 3,322                                                                             |                                                                                     | 251,062                                                       |                                                      |                                           |                                     | 579                                                                   | 12/25/2046                                     | 1.D FM                                                                                                           |
| 00868P-AA-3          | AHOLD LEASE SERIES 2001-                 |              | 08/24/2021       | VARIOUS                                |                                 | 1,435,634          | 1,435,634  | 1,634,534      | 1,458,298                                            |                                                    | (22,665)                                               |                                                                               | (22,665)                                                                          |                                                                                     | 1,435,634                                                     |                                                      |                                           |                                     | 172,132                                                               | 01/02/2025                                     | 2.B FE                                                                                                           |
| 01166V-AA-7          | ALASKA AIRLINES 2020 TR                  |              | 08/15/2021       | VARIOUS                                |                                 | 313,553            | 313,553    | 313,847        | 313,599                                              |                                                    | (45)                                                   |                                                                               | (45)                                                                              |                                                                                     | 313,553                                                       |                                                      |                                           |                                     | 16,854                                                                | 08/15/2027                                     | 1.G FE                                                                                                           |
| 02148G-AD-5          | CWALT 2007-0A8 2A1                       |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 481,361            | 470,972    | 373,190        | 472,140                                              |                                                    | 9,220                                                  |                                                                               | 9,220                                                                             |                                                                                     | 481,361                                                       |                                                      |                                           |                                     | 947                                                                   | 06/25/2047                                     | 1.D FM                                                                                                           |
| 02150P-AA-6          | CWALT 2007-0A6 A1A                       |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 67,382             | 67,382     | 59,465         | 66,371                                               |                                                    | 1,011                                                  |                                                                               | 1,011                                                                             |                                                                                     | 67,382                                                        |                                                      |                                           |                                     | 114                                                                   | 06/25/2037                                     | 1.D FM                                                                                                           |
| 023135-CC-8          | AMAZON.COM INC                           |              | 09/24/2021       | BOFA SECURITIES INC                    |                                 | 10,919,400         | 10,000,000 | 10,388,600     | (1,319)                                              |                                                    | (1,319)                                                |                                                                               | (1,319)                                                                           |                                                                                     | 10,387,281                                                    |                                                      | 532,119                                   | 532,119                             | 122,778                                                               | 05/12/2061                                     | 1.D FE                                                                                                           |
| 02377B-AB-2          | AMER AIRLN 15-2 AA PTT                   |              | 09/22/2021       | MBS PAYDOWN                            |                                 | 76,994             | 76,994     | 72,759         | 76,318                                               |                                                    | 676                                                    |                                                                               | 676                                                                               |                                                                                     | 76,994                                                        |                                                      |                                           |                                     | 2,772                                                                 | 09/22/2027                                     | 2.A FE                                                                                                           |
| 02377L-AA-2          | AMER AIRLINE 19-1A PTT                   |              | 08/15/2021       | MBS PAYDOWN                            |                                 | 176,433            | 176,433    | 163,912        | 175,318                                              |                                                    | 1,116                                                  |                                                                               | 1,116                                                                             |                                                                                     | 176,433                                                       |                                                      |                                           |                                     | 5,558                                                                 | 02/15/2032                                     | 2.A FE                                                                                                           |
| 02660T-ER-0          | AHM 2005-2 5A1                           |              | 09/01/2021       | MBS PAYDOWN                            |                                 | 27,960             | 27,960     | 28,113         | 27,312                                               |                                                    | 648                                                    |                                                                               | 648                                                                               |                                                                                     | 27,960                                                        |                                                      |                                           |                                     | 645                                                                   | 09/25/2035                                     | 1.D FM                                                                                                           |
| 02660T-GN-7          | AHM 2005-4 1A1                           |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 404,871            | 404,871    | 346,164        | 395,947                                              |                                                    | 8,924                                                  |                                                                               | 8,924                                                                             |                                                                                     | 404,871                                                       |                                                      |                                           |                                     | 1,789                                                                 | 11/25/2045                                     | 1.D FM                                                                                                           |
| 026930-AA-5          | AHMA 2007-2 A1                           |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 399,905            | 360,996    | 283,565        | 391,051                                              |                                                    | 8,854                                                  |                                                                               | 8,854                                                                             |                                                                                     | 399,905                                                       |                                                      |                                           |                                     | 562                                                                   | 03/25/2047                                     | 1.D FM                                                                                                           |
| 026935-AJ-5          | AHMA 2007-3 22A1                         |              | 09/01/2021       | MBS PAYDOWN                            |                                 | 134,014            | 269,658    | 205,530        | 133,849                                              |                                                    | 165                                                    |                                                                               | 165                                                                               |                                                                                     | 134,014                                                       |                                                      |                                           |                                     | 5,323                                                                 | 06/25/2037                                     | 1.D FM                                                                                                           |
| 03072S-OC-2          | AMSI 2004-R3 M1                          |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 84,374             | 84,374     | 77,756         | 82,187                                               |                                                    | 2,187                                                  |                                                                               | 2,187                                                                             |                                                                                     | 84,374                                                        |                                                      |                                           |                                     | 519                                                                   | 05/25/2034                                     | 1.D FM                                                                                                           |
| 03072S-WQ-4          | AMSI 2004-R11 M1                         |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 392,334            | 392,334    | 366,710        | 384,974                                              |                                                    | 7,360                                                  |                                                                               | 7,360                                                                             |                                                                                     | 392,334                                                       |                                                      |                                           |                                     | 2,946                                                                 | 11/25/2034                                     | 1.D FM                                                                                                           |
| 03072S-XD-2          | AMSI 2004-R12 M1                         |              | 08/25/2021       | MBS PAYDOWN<br>SECURITY CALLED at      |                                 | 167,198            | 167,198    | 161,555        | 164,971                                              |                                                    | 2,227                                                  |                                                                               | 2,227                                                                             |                                                                                     | 167,198                                                       |                                                      |                                           |                                     | 998                                                                   | 01/25/2035                                     | 1.D FM                                                                                                           |
| 031921-AA-7          | AMWINS GROUP INC                         |              | 07/19/2021       | 105.813                                |                                 | 529,065            | 500,000    | 517,500        | 517,936                                              |                                                    | (2,560)                                                |                                                                               | (2,560)                                                                           |                                                                                     | 515,376                                                       |                                                      |                                           |                                     | 69,753                                                                | 07/01/2026                                     | 4.C FE                                                                                                           |
| 03740L-AB-8          | AON CORP/AON GLOBAL HOLD                 |              | 09/22/2021       | VARIOUS                                |                                 | 10,028,500         | 10,000,000 | 9,962,200      | 9,962,200                                            |                                                    | 60                                                     |                                                                               | 60                                                                                |                                                                                     | 9,962,260                                                     |                                                      | 66,240                                    | 66,240                              | 21,750                                                                | 08/23/2051                                     | 2.A FE                                                                                                           |
| 03789X-AE-8          | DIN 2019-1A A211                         |              | 09/05/2021       | MBS PAYDOWN                            |                                 | 32,500             | 32,500     | 32,500         | 32,500                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 32,500                                                        |                                                      |                                           |                                     | 1,151                                                                 | 06/07/2049                                     | 2.B FE                                                                                                           |
| 040104-PT-2          | ARSI 2005-W4 A2D                         |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 319,259            | 319,259    | 305,523        | 308,405                                              |                                                    | 10,853                                                 |                                                                               | 10,853                                                                            |                                                                                     | 319,259                                                       |                                                      |                                           |                                     | 1,803                                                                 | 02/25/2036                                     | 1.D FM                                                                                                           |
| 040104-OP-9          | ARSI 2005-W5 A2D                         |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 473,459            | 473,459    | 337,340        | 460,911                                              |                                                    | 12,548                                                 |                                                                               | 12,548                                                                            |                                                                                     | 473,459                                                       |                                                      |                                           |                                     | 2,298                                                                 | 01/25/2036                                     | 1.D FM                                                                                                           |
| 04541G-UP-5          | ABSHE 2005-HE8 M2                        |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 543,685            | 543,685    | 494,559        | 531,795                                              |                                                    | 11,890                                                 |                                                                               | 11,890                                                                            |                                                                                     | 543,685                                                       |                                                      |                                           |                                     | 2,849                                                                 | 11/25/2035                                     | 1.D FM                                                                                                           |
| 04542B-NL-2          | ABFC 2005-HE2 M3                         |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 748,806            | 748,806    | 702,941        | 737,117                                              |                                                    | 11,688                                                 |                                                                               | 11,688                                                                            |                                                                                     | 748,806                                                       |                                                      |                                           |                                     | 4,649                                                                 | 06/25/2035                                     | 1.D FM                                                                                                           |
| 04544N-AD-6          | ABSHE 2006-HE6 A4                        |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 167,279            | 167,279    | 151,126        | 159,951                                              |                                                    | 7,328                                                  |                                                                               | 7,328                                                                             |                                                                                     | 167,279                                                       |                                                      |                                           |                                     | 289                                                                   | 11/25/2036                                     | 1.D FM                                                                                                           |
| 04544P-AD-1          | ABSHE 2006-HE5 A4                        |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 14,680             | 14,680     | 12,776         | 14,282                                               |                                                    | 398                                                    |                                                                               | 398                                                                               |                                                                                     | 14,680                                                        |                                                      |                                           |                                     | 23                                                                    | 07/25/2036                                     | 1.D FM                                                                                                           |
| 04544Q-AD-9          | ABSHE 2006-HE7 A4                        |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 272,870            | 272,870    | 181,117        | 265,465                                              |                                                    | 7,404                                                  |                                                                               | 7,404                                                                             |                                                                                     | 272,870                                                       |                                                      |                                           |                                     | 468                                                                   | 11/25/2036                                     | 1.D FM                                                                                                           |
| 05490Q-AD-0          | BCAP 2015-RR6 1A4                        |              | 08/01/2021       | MBS PAYDOWN                            |                                 | 189,163            | 189,163    | 178,759        | 187,488                                              |                                                    | 1,674                                                  |                                                                               | 1,674                                                                             |                                                                                     | 189,163                                                       |                                                      |                                           |                                     | 5,343                                                                 | 05/26/2037                                     | 1.D FM                                                                                                           |
| 05532V-BE-6          | BCAP 2010-RR2 5A2                        |              | 08/01/2021       | MBS PAYDOWN                            |                                 | 19,200             | 19,200     | 19,008         | 19,013                                               |                                                    | 187                                                    |                                                                               | 187                                                                               |                                                                                     | 19,200                                                        |                                                      |                                           |                                     | 562                                                                   | 12/26/2036                                     | 1.D FM                                                                                                           |
| 05570G-AD-5          | BNOMT 2007-4 A4                          |              | 09/25/2021       | MBS PAYDOWN                            |                                 | 136,079            | 136,079    | 105,461        | 133,884                                              |                                                    | 2,195                                                  |                                                                               | 2,195                                                                             |                                                                                     | 136,079                                                       |                                                      |                                           |                                     | 1,410                                                                 | 11/25/2037                                     | 1.D FM                                                                                                           |
| 056054-AG-4          | BX 2019-XL D                             |              | 09/15/2021       | MBS PAYDOWN                            |                                 | 48,160             | 48,160     | 44,788         | 47,587                                               |                                                    | 572                                                    |                                                                               | 572                                                                               |                                                                                     | 48,160                                                        |                                                      |                                           |                                     | 503                                                                   | 10/15/2036                                     | 1.D FM                                                                                                           |
| 056054-AH-2          | BX 2019-XL E                             |              | 09/15/2021       | MBS PAYDOWN                            |                                 | 194,366            | 194,366    | 194,366        | 194,366                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 194,366                                                       |                                                      |                                           |                                     | 2,484                                                                 | 10/15/2036                                     | 1.D FM                                                                                                           |
| 056054-AJ-8          | BX 2019-XL F                             |              | 09/15/2021       | MBS PAYDOWN                            |                                 | 109,709            | 109,709    | 109,846        | 109,709                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 109,709                                                       |                                                      |                                           |                                     | 1,549                                                                 | 10/15/2036                                     | 1.D FM                                                                                                           |
| 056054-AK-5          | BX 2019-XL G                             |              | 09/15/2021       | MBS PAYDOWN                            |                                 | 91,136             | 91,136     | 91,279         | 91,136                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 91,136                                                        |                                                      |                                           |                                     | 1,469                                                                 | 10/15/2036                                     | 1.D FM                                                                                                           |
| 056059-AA-6          | BX 2018-IND A                            |              | 09/15/2021       | MBS PAYDOWN                            |                                 | 1,315,036          | 1,315,036  | 1,287,913      | 1,304,305                                            |                                                    | 10,731                                                 |                                                                               | 10,731                                                                            |                                                                                     | 1,315,036                                                     |                                                      |                                           |                                     | 8,409                                                                 | 11/15/2035                                     | 1.D FM                                                                                                           |
| 05607Q-AN-8          | BX 2020-BXLP C                           |              | 09/15/2021       | MBS PAYDOWN                            |                                 | 146,678            | 146,678    | 146,678        | 146,678                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 146,678                                                       |                                                      |                                           |                                     | 1,215                                                                 | 12/15/2036                                     | 1.D FM                                                                                                           |
| 05609V-AN-5          | BX 2021-VOLT E                           |              | 09/29/2021       | DEUTSCHE BANK                          |                                 | 4,007,500          | 4,000,000  | 4,000,000      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 4,000,000                                                     |                                                      | 7,500                                     | 7,500                               | 467                                                                   | 09/15/2036                                     | 1.D Z                                                                                                            |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                                  | 3            | 4                | 5                          | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|------------------------------------|--------------|------------------|----------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                    |              |                  |                            |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                        | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser       | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 058931-BL-9          | BAFC 2006-3 5A8                    |              | 09/01/2021       | MBS PAYDOWN                |                                 | 47,517             | 48,433    | 44,376         | 47,639                                               |                                                    | (122)                                                  |                                                                               | (122)                                                                             |                                                                                     | 47,517                                                        |                                                      |                                           |                                     | 1,685                                                                 | 03/25/2036                                     | 1.D FM                                                                                                           |
| 05946X-U9-2          | BAFC 2005-7 4A3                    |              | 09/01/2021       | MBS PAYDOWN                |                                 | 118,778            | 118,778   | 116,588        | 118,536                                              |                                                    | 242                                                    |                                                                               | 242                                                                               |                                                                                     | 118,778                                                       |                                                      |                                           |                                     | 4,660                                                                 | 11/25/2035                                     | 1.D FM                                                                                                           |
| 05946X-WF-6          | BAFC 2005-3 1A23                   |              | 09/01/2021       | MBS PAYDOWN                |                                 | 63,726             | 63,726    | 61,894         | 62,945                                               |                                                    | 781                                                    |                                                                               | 781                                                                               |                                                                                     | 63,726                                                        |                                                      |                                           |                                     | 2,589                                                                 | 06/25/2035                                     | 1.D FM                                                                                                           |
| 05946X-ZZ-9          | BAFC 2005-4 2A1                    |              | 09/01/2021       | MBS PAYDOWN                |                                 | 80,775             | 80,775    | 76,030         | 80,400                                               |                                                    | 375                                                    |                                                                               | 375                                                                               |                                                                                     | 80,775                                                        |                                                      |                                           |                                     | 3,445                                                                 | 08/25/2035                                     | 1.D FM                                                                                                           |
| 05949Q-AY-1          | BAFC 2006-2 2A17                   |              | 09/01/2021       | MBS PAYDOWN                |                                 | 1,870              | 2,039     | 1,998          | 1,855                                                |                                                    | 15                                                     |                                                                               | 15                                                                                |                                                                                     | 1,870                                                         |                                                      |                                           |                                     | 76                                                                    | 03/25/2036                                     | 1.D FM                                                                                                           |
| 05949T-BD-0          | BAFC 2006-1 2A1                    |              | 09/01/2021       | MBS PAYDOWN                |                                 | 64,726             | 66,607    | 62,836         | 64,994                                               | (269)                                              |                                                        |                                                                               | (269)                                                                             |                                                                                     | 64,726                                                        |                                                      |                                           |                                     | 2,368                                                                 | 01/25/2036                                     | 1.D FM                                                                                                           |
| 05950F-AE-5          | BAFC 2006-4 A5                     |              | 09/01/2021       | MBS PAYDOWN                |                                 | 10,981             | 15,320    | 13,644         | 11,070                                               | (89)                                               |                                                        |                                                                               | (89)                                                                              |                                                                                     | 10,981                                                        |                                                      |                                           |                                     | 587                                                                   | 07/25/2036                                     | 2.B FM                                                                                                           |
| 05950M-AB-6          | BAFC 2006-G 2A1                    |              | 09/20/2021       | MBS PAYDOWN                |                                 | 223,414            | 223,414   | 201,763        | 212,285                                              |                                                    | 11,129                                                 |                                                                               | 11,129                                                                            |                                                                                     | 223,414                                                       |                                                      |                                           |                                     | 834                                                                   | 07/20/2036                                     | 1.D FM                                                                                                           |
| 05950M-AE-0          | BAFC 2006-G 2A4                    |              | 09/20/2021       | MBS PAYDOWN                |                                 | 60,041             | 60,041    | 54,487         | 57,626                                               |                                                    | 2,415                                                  |                                                                               | 2,415                                                                             |                                                                                     | 60,041                                                        |                                                      |                                           |                                     | 281                                                                   | 07/20/2036                                     | 1.D FM                                                                                                           |
| 05951V-AV-1          | BAFC 2006-1 6A1                    |              | 09/20/2021       | MBS PAYDOWN                |                                 | 75,384             | 73,646    | 53,889         | 72,339                                               |                                                    | 3,045                                                  |                                                                               | 3,045                                                                             |                                                                                     | 75,384                                                        |                                                      |                                           |                                     | 241                                                                   | 12/20/2046                                     | 1.D FM                                                                                                           |
| 05968K-AE-4          | BAFC 2014-R2 2A1                   |              | 09/26/2021       | MBS PAYDOWN                |                                 | 300,664            | 300,664   | 270,597        | 291,382                                              |                                                    | 9,281                                                  |                                                                               | 9,281                                                                             |                                                                                     | 300,664                                                       |                                                      |                                           |                                     | 672                                                                   | 05/26/2037                                     | 1.D FM                                                                                                           |
| 06051G-BU-2          | BAFC 2004-2 3A1                    |              | 09/01/2021       | MBS PAYDOWN                |                                 | 14,681             | 14,681    | 14,568         | 14,667                                               |                                                    | 14                                                     |                                                                               | 14                                                                                |                                                                                     | 14,681                                                        |                                                      |                                           |                                     | 524                                                                   | 09/20/2034                                     | 1.D FM                                                                                                           |
| 06051J-JV-2          | BANK OF AMERICA CORP               |              | 07/16/2021       | MIZUHO SECURITIES USA      |                                 | 2,534,415          | 2,500,000 | 2,500,000      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,500,000                                                     |                                                      | 34,415                                    | 34,415                              | 6,078                                                                 | 07/22/2027                                     | 1.F FE                                                                                                           |
| 06540V-BC-8          | BANK 2019-BN24 XA                  |              | 09/17/2021       | INTEREST ONLY PAYMENT      |                                 |                    |           | 5,459          | 5,003                                                |                                                    | (5,003)                                                |                                                                               | (5,003)                                                                           |                                                                                     |                                                               |                                                      |                                           |                                     | 451                                                                   | 11/15/2062                                     | 1.A FE                                                                                                           |
| 06650A-AA-5          | BANK 2017-BNK8 A1                  |              | 09/01/2021       | MBS PAYDOWN                |                                 | 334,290            | 334,290   | 334,288        | 334,289                                              |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 334,290                                                       |                                                      |                                           |                                     | 4,715                                                                 | 11/15/2050                                     | 1.D FM                                                                                                           |
| 07324S-CB-6          | BAYC 2005-3A A1                    |              | 09/25/2021       | MBS PAYDOWN                |                                 | 118,277            | 118,277   | 107,780        | 117,050                                              |                                                    | 1,227                                                  |                                                                               | 1,227                                                                             |                                                                                     | 118,277                                                       |                                                      |                                           |                                     | 441                                                                   | 11/25/2035                                     | 2.C FE                                                                                                           |
| 07324Y-AB-5          | BAYC 2006-2A A1                    |              | 09/25/2021       | MBS PAYDOWN                |                                 | 89,787             | 89,787    | 79,462         | 88,483                                               |                                                    | 1,305                                                  |                                                                               | 1,305                                                                             |                                                                                     | 89,787                                                        |                                                      |                                           |                                     | 266                                                                   | 07/25/2036                                     | 2.C FE                                                                                                           |
| 07325Y-AA-6          | BAYC 2007-3 A1                     |              | 09/25/2021       | MBS PAYDOWN                |                                 | 37,257             | 37,257    | 33,811         | 36,745                                               |                                                    | 512                                                    |                                                                               | 512                                                                               |                                                                                     | 37,257                                                        |                                                      |                                           |                                     | 86                                                                    | 07/25/2037                                     | 3.A FE                                                                                                           |
| 073879-J7-4          | BSABS 2005-HE8 M2                  |              | 09/25/2021       | MBS PAYDOWN                |                                 | 286,761            | 286,761   | 271,169        | 279,886                                              |                                                    | 6,875                                                  |                                                                               | 6,875                                                                             |                                                                                     | 286,761                                                       |                                                      |                                           |                                     | 2,124                                                                 | 08/25/2035                                     | 1.D FM                                                                                                           |
| 073879-LN-6          | BSABS 2004-AC6 A1                  |              | 09/01/2021       | MBS PAYDOWN                |                                 | 140,379            | 140,379   | 135,553        | 140,783                                              | (404)                                              |                                                        |                                                                               | (404)                                                                             |                                                                                     | 140,379                                                       |                                                      |                                           |                                     | 3,840                                                                 | 11/25/2034                                     | 1.D FM                                                                                                           |
| 07388V-AG-3          | BSCMS 2007-T26 AM                  |              | 09/01/2021       | MBS PAYDOWN                |                                 | 9,849              | 9,849     | 9,553          | 9,829                                                |                                                    | 20                                                     |                                                                               | 20                                                                                |                                                                                     | 9,849                                                         |                                                      |                                           |                                     | 358                                                                   | 01/12/2045                                     | 1.D FM                                                                                                           |
| 081437-AR-6          | AMCOR FLEXIBLES NORTH AM           |              | 05/27/2021       | SECURITY CALLED at 100.000 |                                 | 3,000,000          | 3,000,000 | 2,955,840      | 2,995,733                                            |                                                    | 4,267                                                  |                                                                               | 4,267                                                                             |                                                                                     | 3,000,000                                                     |                                                      |                                           |                                     | 101,250                                                               | 10/15/2021                                     | 2.B FE                                                                                                           |
| 08162Y-AK-8          | BMARK 2019-B14 XA                  |              | 09/15/2021       | INTEREST ONLY PAYMENT      |                                 |                    |           | 4,408          | 3,962                                                |                                                    | (3,962)                                                |                                                                               | (3,962)                                                                           |                                                                                     |                                                               |                                                      |                                           |                                     | 434                                                                   | 12/15/2062                                     | 1.A FE                                                                                                           |
| 088778-AA-9          | S/C 225 VIRGINIA AVENUE, LLC (DC)  |              | 09/15/2021       | SINKING FUND PMT           |                                 | 140,568            | 140,568   | 146,394        | 140,887                                              | (319)                                              |                                                        |                                                                               | (319)                                                                             |                                                                                     | 140,568                                                       |                                                      |                                           |                                     | 6,084                                                                 | 06/15/2032                                     | 1.B                                                                                                              |
| 08886*-AA-0          | S/C 225 VIRGINIA AVENUE, LLC (DC)  |              | 09/15/2021       | SINKING FUND PMT           |                                 | 29,168             | 29,168    | 29,053         | 29,151                                               |                                                    | 17                                                     |                                                                               | 17                                                                                |                                                                                     | 29,168                                                        |                                                      |                                           |                                     | 775                                                                   | 06/15/2032                                     | 1.B                                                                                                              |
| 091798-AA-2          | NORTHSHORE I & II (OCHSNER CLINIC) |              | 09/15/2021       | SINKING FUND PMT           |                                 | 32,928             | 32,928    | 32,928         | 32,928                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 32,928                                                        |                                                      |                                           |                                     | 1,012                                                                 | 03/15/2033                                     | 1.C                                                                                                              |
| 097023-CU-7          | BOEING CO                          |              | 09/29/2021       | CITIGROUP GLOBAL           |                                 | 2,584,193          | 2,251,000 | 2,586,596      |                                                      |                                                    | (2,807)                                                |                                                                               | (2,807)                                                                           |                                                                                     | 2,593,789                                                     |                                                      | (9,596)                                   | (9,596)                             | 47,271                                                                | 05/01/2027                                     | 2.C FE                                                                                                           |
| 108058-AB-0          | BRIDGE INV GRP                     |              | 07/19/2021       | RETURN OF CAPITAL          |                                 | 5,000              |           | 5,000          | 5,000                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 5,000                                                         |                                                      |                                           |                                     |                                                                       | 07/22/2027                                     | 1.G PL                                                                                                           |
| 11044M-AA-4          | BRITISH AIR 20-1 A PTT             |              | 08/15/2021       | MBS PAYDOWN                |                                 | 46,234             | 46,234    | 46,719         | 46,553                                               |                                                    | (320)                                                  |                                                                               | (320)                                                                             |                                                                                     | 46,234                                                        |                                                      |                                           |                                     | 1,544                                                                 | 11/15/2032                                     | 1.G FE                                                                                                           |
| 12433A-AC-3          | BX 2020-FOX B                      |              | 08/15/2021       | MBS PAYDOWN                |                                 | 89,777             | 89,777    | 89,777         | 89,777                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 89,777                                                        |                                                      |                                           |                                     | 885                                                                   | 11/15/2032                                     | 1.D FE                                                                                                           |
| 12433A-AE-9          | BX 2020-FOX C                      |              | 08/15/2021       | MBS PAYDOWN                |                                 | 125,688            | 125,688   | 125,688        | 125,688                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 125,688                                                       |                                                      |                                           |                                     | 1,409                                                                 | 11/15/2032                                     | 1.G FE                                                                                                           |
| 12498*-AA-8          | TERRA FUNDING-200 SOUTH, LLC       |              | 09/15/2021       | MBS PAYDOWN                |                                 | 7,000              | 7,000     | 7,000          | 7,000                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 7,000                                                         |                                                      |                                           |                                     | 217                                                                   | 04/15/2044                                     | 1.E PL                                                                                                           |
| 12510H-AF-7          | CAUTO 2020-1A A6                   |              | 09/15/2021       | MBS PAYDOWN                |                                 | 5,937              | 5,938     | 5,934          | 5,928                                                |                                                    | 9                                                      |                                                                               | 9                                                                                 |                                                                                     | 5,937                                                         |                                                      |                                           |                                     | 151                                                                   | 02/15/2050                                     | 1.E FE                                                                                                           |
| 125408-AA-8          | CISTERRA SEHO, LLC (SEMPRA ENERGY) |              | 09/10/2021       | SINKING FUND PMT           |                                 | 95,263             | 95,263    | 95,262         | 95,154                                               |                                                    | 109                                                    |                                                                               | 109                                                                               |                                                                                     | 95,263                                                        |                                                      |                                           |                                     | 2,994                                                                 | 07/10/2040                                     | 2.A                                                                                                              |
| 125433-AD-4          | CIHL 2006-J3 A4                    |              | 09/01/2021       | MBS PAYDOWN                |                                 | 159,840            | 159,840   | 150,249        | 157,753                                              |                                                    | 2,086                                                  |                                                                               | 2,086                                                                             |                                                                                     | 159,840                                                       |                                                      |                                           |                                     | 5,844                                                                 | 05/25/2036                                     | 1.D FM                                                                                                           |
| 12543P-AK-9          | CIHL 2006-21 A10                   |              | 09/01/2021       | MBS PAYDOWN                |                                 | 17,647             | 21,117    | 17,797         | 17,645                                               |                                                    | 2                                                      |                                                                               | 2                                                                                 |                                                                                     | 17,647                                                        |                                                      |                                           |                                     | 798                                                                   | 02/25/2037                                     | 1.D FM                                                                                                           |
| 12543R-AM-1          | CIHL 2007-3 A12                    |              | 09/01/2021       | MBS PAYDOWN                |                                 | 32,246             | 34,156    | 27,495         | 32,144                                               |                                                    | 102                                                    |                                                                               | 102                                                                               |                                                                                     | 32,246                                                        |                                                      |                                           |                                     | 1,442                                                                 | 04/25/2037                                     | 1.D FM                                                                                                           |
| 12543T-AU-9          | CIHL 2006-13 1A19                  |              | 08/01/2021       | MBS PAYDOWN                |                                 | 16,490             | 16,705    | 13,364         | 16,537                                               | (47)                                               |                                                        |                                                                               | (47)                                                                              |                                                                                     | 16,490                                                        |                                                      |                                           |                                     | 653                                                                   | 09/25/2036                                     | 1.D FM                                                                                                           |
| 12543W-AJ-7          | CIHL 2006-18 2A7                   |              | 07/01/2021       | MBS PAYDOWN                |                                 | 2,900              | 2,955     | 2,497          | 2,883                                                |                                                    | 17                                                     |                                                                               | 17                                                                                |                                                                                     | 2,900                                                         |                                                      |                                           |                                     | 103                                                                   | 12/25/2036                                     | 1.D FM                                                                                                           |
| 12543X-AF-3          | CIHL 2006-19 1A6                   |              | 09/01/2021       | MBS PAYDOWN                |                                 | 53,490             | 53,925    | 45,870         | 53,404                                               |                                                    | 86                                                     |                                                                               | 86                                                                                |                                                                                     | 53,490                                                        |                                                      |                                           |                                     | 2,033                                                                 | 01/25/2037                                     | 1.D FM                                                                                                           |
| 12544A-AS-4          | CIHL 2006-20 1A17                  |              | 09/01/2021       | MBS PAYDOWN                |                                 | 27,867             | 26,594    | 21,159         | 27,761                                               |                                                    | 105                                                    |                                                                               | 105                                                                               |                                                                                     | 27,867                                                        |                                                      |                                           |                                     | 962                                                                   | 02/25/2037                                     | 1.D FM                                                                                                           |
| 12554T-AL-5          | CIM 2019-INW2 A11                  |              | 09/25/2021       | MBS PAYDOWN                |                                 | 436,640            | 436,640   | 432,819        | 433,997                                              |                                                    | 2,642                                                  |                                                                               | 2,642                                                                             |                                                                                     | 436,640                                                       |                                                      |                                           |                                     | 3,088                                                                 | 05/25/2049                                     | 1.D FM                                                                                                           |
| 12566T-AM-9          | CIALT 2006-A7 1A12                 |              | 09/01/2021       | MBS PAYDOWN                |                                 | 70,618             | 70,038    | 51,005         | 70,018                                               |                                                    | 600                                                    |                                                                               | 600                                                                               |                                                                                     | 70,618                                                        |                                                      |                                           |                                     | 2,771                                                                 | 12/25/2036                                     | 1.D FM                                                                                                           |
| 12566U-AJ-3          | CIALT 2007-A2 1A9                  |              | 09/01/2021       | MBS PAYDOWN                |                                 | 213,409            | 239,868   | 203,588        | 214,228                                              | (819)                                              |                                                        |                                                                               | (819)                                                                             |                                                                                     | 213,409                                                       |                                                      |                                           |                                     | 9,274                                                                 | 02/25/2037                                     | 1.D FM                                                                                                           |
| 12566V-AN-2          | CIALT 2007-A4 1A13                 |              | 09/01/2021       | MBS PAYDOWN                |                                 | 64,473             | 68,769    | 59,238         | 64,677                                               | (204)                                              |                                                        |                                                                               | (204)                                                                             |                                                                                     | 64,473                                                        |                                                      |                                           |                                     | 2,581                                                                 | 04/25/2037                                     | 1.D FM                                                                                                           |
| 12567A-AG-2          | CIALT 2007-A3 1A7                  |              | 09/01/2021       | MBS PAYDOWN                |                                 | 136,649            | 158,154   | 137,742        | 137,465                                              | (816)                                              |                                                        |                                                                               | (816)                                                                             |                                                                                     | 136,649                                                       |                                                      |                                           |                                     | 5,906                                                                 | 03/25/2037                                     | 1.D FM                                                                                                           |
| 12594X-AM-6          | CSMC 2017-HL1 A12                  |              | 09/01/2021       | MBS PAYDOWN                |                                 | 1,167,319          | 1,167,319 | 1,170,141      | 1,167,319                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,167,319                                                     |                                                      |                                           |                                     | 27,105                                                                | 06/25/2047                                     | 1.D FM                                                                                                           |
| 12638P-CP-2          | CSMC 2007-3 2A19                   |              | 09/01/2021       | MBS PAYDOWN                |                                 | 21,029             | 23,179    | 20,515         | 21,445                                               | (416)                                              |                                                        |                                                                               | (416)                                                                             |                                                                                     | 21,029                                                        |                                                      |                                           |                                     | 927                                                                   | 04/25/2037                                     | 1.D FM                                                                                                           |
| 126458-AD-0          | CTR PARTNERSHIP/CARETRST           |              | 07/01/2021       | SECURITY CALLED at 102.625 |                                 | 4,618,125          | 4,500,000 | 4,506,250      | 4,502,745                                            |                                                    | (541)                                                  |                                                                               | (541)                                                                             |                                                                                     | 4,502,204                                                     |                                                      | (2,204)                                   | (2,204)                             | 255,938                                                               | 06/01/2025                                     | 3.A FE                                                                                                           |
| 12653V-AA-4          | CSMC 2019-1CE4 A                   |              | 07/16/2021       | JP MORGAN SECURITIES       |                                 | 7,012,031          | 7,000,000 | 6,977,813      | 6,990,519                                            | (7,980)                                            |                                                        |                                                                               | (7,980)                                                                           |                                                                                     | 6,982,539                                                     |                                                      | 29,492                                    | 29,492                              | 46,125                                                                | 05/15/2036                                     | 1.D FM                                                                                                           |
| 126670-CK-2          | CIVL 2005-11 AF5A                  |              | 09/01/2021       | MBS PAYDOWN                |                                 | 756,463            | 756,463   | 758,827        | 751,747                                              |                                                    | 4,715                                                  |                                                                               | 4,715                                                                             |                                                                                     | 756,463                                                       |                                                      |                                           |                                     | 20,948                                                                | 02/25/2036                                     | 2.B FM                                                                                                           |
| 126670-GQ-5          | CIVL 2005-13 AF3                   |              | 07/01/2021       | VARIOUS                    |                                 | 59,127             | 59,127    | 53,177         | 7,106                                                |                                                    | 52,021                                                 |                                                                               | 52,021                                                                            |                                                                                     | 59,127                                                        |                                                      |                                           |                                     | 1,804                                                                 | 02/25/2033                                     | 1.D FM                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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<br>Ident-<br>ification | Description                       | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser          | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 126670-GT-9                  | CWL 2005-13 AF6                   |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 29,939             | 29,939     | 26,571         | 29,160                                               |                                                    | 778                                                    |                                                                               | 778                                                                               |                                                                                     | 29,939                                                        |                                                      |                                           |                                     | 889                                                                   | 04/25/2036                                     | 1.D FM                                                                                                           |
| 126670-LQ-9                  | CWL 2005-14 M2                    |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 1,721,826          | 1,721,826  | 1,378,537      | 1,647,325                                            |                                                    | 74,502                                                 |                                                                               | 74,502                                                                            |                                                                                     | 1,721,826                                                     |                                                      |                                           |                                     | 9,183                                                                 | 04/25/2036                                     | 1.D FM                                                                                                           |
| 126671-3Y-0                  | CWL 2004-2 3A4                    |              | 07/25/2021       | MBS PAYDOWN                   |                                 | 24,281             | 24,281     | 23,553         | 24,281                                               |                                                    | 75                                                     |                                                                               | 75                                                                                |                                                                                     | 24,281                                                        |                                                      |                                           |                                     | 87                                                                    | 07/25/2034                                     | 1.D FM                                                                                                           |
| 126673-GB-2                  | CWL 2004-9 MF1                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 244,383            | 244,383    | 237,663        | 243,428                                              |                                                    | 955                                                    |                                                                               | 955                                                                               |                                                                                     | 244,383                                                       |                                                      |                                           |                                     | 8,635                                                                 | 12/25/2034                                     | 1.D FM                                                                                                           |
| 126673-WD-0                  | CWL 2005-1 AF6                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 502                | 502        | 437            | 435                                                  |                                                    | 66                                                     |                                                                               | 66                                                                                |                                                                                     | 502                                                           |                                                      |                                           |                                     | 16                                                                    | 07/25/2035                                     | 1.D FM                                                                                                           |
| 126673-Y9-7                  | CWL 2005-7 AF6                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 2,362              | 2,362      | 2,079          | 1,522                                                |                                                    | 841                                                    |                                                                               | 841                                                                               |                                                                                     | 2,362                                                         |                                                      |                                           |                                     | 72                                                                    | 10/25/2035                                     | 1.D FM                                                                                                           |
| 12667F-GD-1                  | CWALT 2004-7T1 A4                 |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 25,248             | 25,248     | 25,110         | 25,160                                               |                                                    | 89                                                     |                                                                               | 89                                                                                |                                                                                     | 25,248                                                        |                                                      |                                           |                                     | 863                                                                   | 06/25/2034                                     | 1.D FM                                                                                                           |
| 12667F-RY-3                  | CWALT 2004-22CB 1A1               |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 263,404            | 263,404    | 250,233        | 261,702                                              |                                                    | 1,701                                                  |                                                                               | 1,701                                                                             |                                                                                     | 263,404                                                       |                                                      |                                           |                                     | 10,475                                                                | 10/25/2034                                     | 1.D FM                                                                                                           |
| 12667F-VN-2                  | CWALT 2004-24CB 1A1               |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 426,174            | 426,174    | 424,044        | 426,867                                              |                                                    | (692)                                                  |                                                                               | (692)                                                                             |                                                                                     | 426,174                                                       |                                                      |                                           |                                     | 16,826                                                                | 11/25/2034                                     | 1.D FM                                                                                                           |
| 12667G-PB-3                  | CWALT 2005-24 4A1                 |              | 09/20/2021       | MBS PAYDOWN                   |                                 | 296,674            | 296,674    | 263,298        | 292,064                                              |                                                    | 4,610                                                  |                                                                               | 4,610                                                                             |                                                                                     | 296,674                                                       |                                                      |                                           |                                     | 1,130                                                                 | 07/20/2035                                     | 1.D FM                                                                                                           |
| 12667G-RV-7                  | CWALT 2005-17 1A1                 |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 192,216            | 192,216    | 166,027        | 188,826                                              |                                                    | 3,390                                                  |                                                                               | 3,390                                                                             |                                                                                     | 192,216                                                       |                                                      |                                           |                                     | 753                                                                   | 07/25/2035                                     | 1.D FM                                                                                                           |
| 12667G-TS-2                  | CWALT 2005-26CB A6                |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 98,566             | 98,566     | 82,978         | 96,780                                               |                                                    | 1,786                                                  |                                                                               | 1,786                                                                             |                                                                                     | 98,566                                                        |                                                      |                                           |                                     | 3,569                                                                 | 07/25/2035                                     | 1.D FM                                                                                                           |
| 12667G-Z3-0                  | CWALT 2005-38 A3                  |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 53,425             | 53,425     | 45,411         | 52,116                                               |                                                    | 1,309                                                  |                                                                               | 1,309                                                                             |                                                                                     | 53,425                                                        |                                                      |                                           |                                     | 296                                                                   | 09/25/2035                                     | 1.D FM                                                                                                           |
| 12668A-2N-4                  | CWALT 2005-70CB A4                |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 41,268             | 41,779     | 34,703         | 40,709                                               |                                                    | 559                                                    |                                                                               | 559                                                                               |                                                                                     | 41,268                                                        |                                                      |                                           |                                     | 1,543                                                                 | 12/25/2035                                     | 1.D FM                                                                                                           |
| 12668A-EV-3                  | CWALT 2005-59 1A1                 |              | 09/19/2021       | MBS PAYDOWN                   |                                 | 119,688            | 119,688    | 97,695         | 116,576                                              |                                                    | 3,112                                                  |                                                                               | 3,112                                                                             |                                                                                     | 119,688                                                       |                                                      |                                           |                                     | 617                                                                   | 11/20/2035                                     | 1.D FM                                                                                                           |
| 12668A-MF-9                  | CWALT 2005-49CB A1                |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 142,130            | 142,130    | 136,444        | 142,744                                              |                                                    | (615)                                                  |                                                                               | (615)                                                                             |                                                                                     | 142,130                                                       |                                                      |                                           |                                     | 5,385                                                                 | 11/25/2035                                     | 1.D FM                                                                                                           |
| 12668A-TN-5                  | CWALT 2005-62 1A1                 |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 183,223            | 183,223    | 143,800        | 181,450                                              |                                                    | 1,774                                                  |                                                                               | 1,774                                                                             |                                                                                     | 183,223                                                       |                                                      |                                           |                                     | 879                                                                   | 12/25/2035                                     | 1.D FM                                                                                                           |
| 126694-2H-0                  | CWL 2006-10 1A11                  |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 36,945             | 37,304     | 29,377         | 37,187                                               |                                                    | (241)                                                  |                                                                               | (241)                                                                             |                                                                                     | 36,945                                                        |                                                      |                                           |                                     | 1,410                                                                 | 05/25/2036                                     | 1.D FM                                                                                                           |
| 126694-3B-2                  | CWL 2006-8 1A1                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 56,638             | 57,353     | 50,137         | 56,793                                               |                                                    | (155)                                                  |                                                                               | (155)                                                                             |                                                                                     | 56,638                                                        |                                                      |                                           |                                     | 2,316                                                                 | 05/25/2036                                     | 1.D FM                                                                                                           |
| 126694-EK-0                  | CWL 2005-18 A3                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 3,786              | 4,060      | 3,688          | 3,817                                                |                                                    | (31)                                                   |                                                                               | (31)                                                                              |                                                                                     | 3,786                                                         |                                                      |                                           |                                     | 149                                                                   | 10/25/2035                                     | 1.D FM                                                                                                           |
| 126694-GU-6                  | CWL 2005-23 A1                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 49,186             | 49,888     | 44,251         | 49,252                                               |                                                    | (67)                                                   |                                                                               | (67)                                                                              |                                                                                     | 49,186                                                        |                                                      |                                           |                                     | 2,103                                                                 | 11/25/2035                                     | 1.D FM                                                                                                           |
| 126694-PH-5                  | CWL 2005-28 A3                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 41,799             | 41,946     | 35,759         | 41,401                                               |                                                    | 397                                                    |                                                                               | 397                                                                               |                                                                                     | 41,799                                                        |                                                      |                                           |                                     | 1,607                                                                 | 12/25/2035                                     | 1.D FM                                                                                                           |
| 12669G-BA-8                  | CWL 2004-HYB6 A2                  |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 61,104             | 61,104     | 45,828         | 58,761                                               |                                                    | 2,342                                                  |                                                                               | 2,342                                                                             |                                                                                     | 61,104                                                        |                                                      |                                           |                                     | 1,195                                                                 | 11/20/2034                                     | 1.D FM                                                                                                           |
| 12669G-Q5-3                  | CWL 2005-15 A1                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 23,060             | 21,698     | 20,206         | 23,016                                               |                                                    | 44                                                     |                                                                               | 44                                                                                |                                                                                     | 23,060                                                        |                                                      |                                           |                                     | 786                                                                   | 08/25/2035                                     | 1.D FM                                                                                                           |
| 12669G-Q9-5                  | CWL 2005-15 A5                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 95,580             | 89,926     | 80,320         | 95,188                                               |                                                    | 392                                                    |                                                                               | 392                                                                               |                                                                                     | 95,580                                                        |                                                      |                                           |                                     | 3,256                                                                 | 08/25/2035                                     | 1.D FM                                                                                                           |
| 12669G-R4-5                  | CWL 2005-15 A8                    |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 160,878            | 151,361    | 131,684        | 160,006                                              |                                                    | 872                                                    |                                                                               | 872                                                                               |                                                                                     | 160,878                                                       |                                                      |                                           |                                     | 5,480                                                                 | 08/25/2035                                     | 1.D FM                                                                                                           |
| 12672#-AA-6                  | CVS CAREMARK CORPORATION          |              | 09/10/2021       | MBS PAYDOWN                   |                                 | 111,628            | 111,628    | 111,628        | 111,628                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 111,628                                                       |                                                      |                                           |                                     | 3,502                                                                 | 09/10/2034                                     | 2.B                                                                                                              |
| 12803P-AB-4                  | CAJUN 2017-1A A2                  |              | 09/20/2021       | VARIOUS<br>SECURITY CALLED at |                                 | 17,600,000         | 17,600,000 | 17,974,508     | 17,818,200                                           |                                                    | (191,582)                                              |                                                                               | (191,582)                                                                         |                                                                                     | 17,626,618                                                    |                                                      | (26,618)                                  | (26,618)                            | 935,192                                                               | 08/20/2047                                     | 2.C FE                                                                                                           |
| 140501-AA-5                  | CAPITAL SOUTHWEST CORP            |              | 09/24/2021       | 112-157                       |                                 | 5,607,850          | 5,000,000  | 5,000,000      | 5,000,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 5,000,000                                                     |                                                      |                                           |                                     | 871,374                                                               | 10/01/2024                                     | 1.G PL                                                                                                           |
| 14576A-AD-4                  | CARM 2020-1A A4                   |              | 09/15/2021       | MBS PAYDOWN                   |                                 | 7,844              | 7,844      | 7,839          | 7,833                                                |                                                    | 11                                                     |                                                                               | 11                                                                                |                                                                                     | 7,844                                                         |                                                      |                                           |                                     | 192                                                                   | 12/15/2050                                     | 1.F FE                                                                                                           |
| 14855J-AB-1                  | CLAST 2016-1 A                    |              | 08/15/2021       | MBS PAYDOWN                   |                                 | 21,357             | 21,357     | 21,351         | 21,332                                               |                                                    | 25                                                     |                                                                               | 25                                                                                |                                                                                     | 21,357                                                        |                                                      |                                           |                                     | 607                                                                   | 08/15/2041                                     | 1.G FE                                                                                                           |
| 16125#-AA-0                  | CHARTER NEW FAIRFLD (STOP & SHOP) |              | 09/01/2021       | SINKING FUND PMT              |                                 | 138,370            | 138,370    | 138,370        | 138,370                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 138,370                                                       |                                                      |                                           |                                     | 6,576                                                                 | 09/01/2027                                     | 2.B                                                                                                              |
| 16159W-AC-8                  | CHASE 2019-1 A3                   |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 1,315,927          | 1,315,927  | 1,332,581      | 1,325,304                                            |                                                    | (9,378)                                                |                                                                               | (9,378)                                                                           |                                                                                     | 1,315,927                                                     |                                                      |                                           |                                     | 30,470                                                                | 03/25/2050                                     | 1.D FM                                                                                                           |
| 16162W-KT-5                  | CHASE 2005-S1 1A13                |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 10,028             | 10,028     | 9,727          | 9,995                                                |                                                    | 33                                                     |                                                                               | 33                                                                                |                                                                                     | 10,028                                                        |                                                      |                                           |                                     | 396                                                                   | 05/25/2035                                     | 1.D FM                                                                                                           |
| 172973-W5-4                  | CMSI 2005-4 1A6                   |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 8,710              | 8,710      | 8,351          | 8,679                                                |                                                    | 31                                                     |                                                                               | 31                                                                                |                                                                                     | 8,710                                                         |                                                      |                                           |                                     | 320                                                                   | 07/25/2035                                     | 1.D FM                                                                                                           |
| 172981-AD-4                  | CMLTI 2006-4 2A1A                 |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 69,752             | 72,307     | 63,617         | 68,610                                               |                                                    | 1,142                                                  |                                                                               | 1,142                                                                             |                                                                                     | 69,752                                                        |                                                      |                                           |                                     | 3,025                                                                 | 12/25/2035                                     | 1.D FM                                                                                                           |
| 17309K-AJ-6                  | CWALT 2006-A3 1A9                 |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 303,442            | 399,432    | 356,992        | 304,275                                              |                                                    | (833)                                                  |                                                                               | (833)                                                                             |                                                                                     | 303,442                                                       |                                                      |                                           |                                     | 16,771                                                                | 07/25/2036                                     | 1.D FM                                                                                                           |
| 17309Y-AD-9                  | CMLTI 2006-FX1 A4                 |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 55,117             | 55,117     | 41,717         | 54,643                                               |                                                    | 474                                                    |                                                                               | 474                                                                               |                                                                                     | 55,117                                                        |                                                      |                                           |                                     | 1,879                                                                 | 10/25/2036                                     | 1.D FM                                                                                                           |
| 173103-AD-4                  | CMSI 2007-6 1A4                   |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 49,642             | 49,642     | 41,575         | 49,072                                               |                                                    | 570                                                    |                                                                               | 570                                                                               |                                                                                     | 49,642                                                        |                                                      |                                           |                                     | 1,925                                                                 | 07/25/2037                                     | 1.D FM                                                                                                           |
| 17312E-AA-4                  | CMLTI 2007-AMC3 A1                |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 538,660            | 538,660    | 424,614        | 521,707                                              |                                                    | 16,953                                                 |                                                                               | 16,953                                                                            |                                                                                     | 538,660                                                       |                                                      |                                           |                                     | 1,321                                                                 | 03/25/2037                                     | 1.D FM                                                                                                           |
| 18976G-AC-0                  | CWALT 2007-A6 1A3                 |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 350,161            | 372,062    | 321,368        | 352,051                                              |                                                    | (1,891)                                                |                                                                               | (1,891)                                                                           |                                                                                     | 350,161                                                       |                                                      |                                           |                                     | 14,187                                                                | 06/25/2037                                     | 1.D FM                                                                                                           |
| 19260M-AA-4                  | COIN 2017-1A A2                   |              | 07/25/2021       | MBS PAYDOWN                   |                                 | 28,750             | 28,750     | 28,750         | 28,750                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 28,750                                                        |                                                      |                                           |                                     | 1,125                                                                 | 04/25/2047                                     | 2.B FE                                                                                                           |
| 19420A-AA-1                  | CASL 2017-A A1                    |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 77,871             | 77,871     | 77,871         | 77,871                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 77,871                                                        |                                                      |                                           |                                     | 910                                                                   | 11/26/2046                                     | 1.F FE                                                                                                           |
| 19421U-AA-2                  | CASL 2019-A A1                    |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 81,087             | 81,087     | 80,695         | 80,940                                               |                                                    | 147                                                    |                                                                               | 147                                                                               |                                                                                     | 81,087                                                        |                                                      |                                           |                                     | 798                                                                   | 12/28/2048                                     | 1.C FE                                                                                                           |
| 19421U-AD-6                  | CASL 2019-A C                     |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 315,340            | 315,340    | 315,225        | 314,440                                              |                                                    | 900                                                    |                                                                               | 900                                                                               |                                                                                     | 315,340                                                       |                                                      |                                           |                                     | 10,545                                                                | 12/28/2048                                     | 1.F FE                                                                                                           |
| 19423D-AA-8                  | CASL 2018-A A1                    |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 65,053             | 65,053     | 65,053         | 65,053                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 65,053                                                        |                                                      |                                           |                                     | 570                                                                   | 12/26/2047                                     | 1.F FE                                                                                                           |
| 19423D-AB-6                  | CASL 2018-A A2                    |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 97,579             | 97,579     | 97,536         | 97,351                                               |                                                    | 228                                                    |                                                                               | 228                                                                               |                                                                                     | 97,579                                                        |                                                      |                                           |                                     | 2,684                                                                 | 12/26/2047                                     | 1.F FE                                                                                                           |
| 20267T-AB-8                  | CBSLT 2016-A A2                   |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 102,315            | 102,315    | 102,315        | 102,315                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 102,315                                                       |                                                      |                                           |                                     | 1,492                                                                 | 05/25/2040                                     | 1.A FE                                                                                                           |
| 20267T-AC-6                  | CBSLT 2016-A B                    |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 49,486             | 49,486     | 47,740         | 49,431                                               |                                                    | 56                                                     |                                                                               | 56                                                                                |                                                                                     | 49,486                                                        |                                                      |                                           |                                     | 1,279                                                                 | 05/25/2040                                     | 1.B FE                                                                                                           |
| 20338Q-AB-9                  | COMMSCOPE INC                     |              | 08/12/2021       | SECURITY CALLED at            |                                 | 2,055,000          | 2,000,000  | 2,030,000      | 2,016,898                                            |                                                    | (4,767)                                                |                                                                               | (4,767)                                                                           |                                                                                     | 2,012,130                                                     |                                                      | (12,130)                                  | (12,130)                            | 161,944                                                               | 03/01/2024                                     | 4.B FE                                                                                                           |
| 225458-XJ-2                  | CSFB 2005-6 1A4                   |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 3,664              | 3,664      | 3,704          | 3,705                                                |                                                    | (41)                                                   |                                                                               | (41)                                                                              |                                                                                     | 3,664                                                         |                                                      |                                           |                                     | 134                                                                   | 07/25/2035                                     | 2.B FM                                                                                                           |
| 225470-VP-5                  | CSMC 2006-1 4A13                  |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 109,140            | 91,674     | 83,480         | 108,585                                              |                                                    | 555                                                    |                                                                               | 555                                                                               |                                                                                     | 109,140                                                       |                                                      |                                           |                                     | 3,471                                                                 | 02/25/2036                                     | 1.D FM                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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-foreign | 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 Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 22964@-AA-4           | EBR MEDICAL FACILITIES (OCHSNER CLINIC)  |             | 09/15/2021    | SINKING FUND PMT           |                           | 69,690         | 69,690    | 69,690      | 69,690                                   |                                           |                                           |                                                            |                                                              |                                                                | 69,690                                         |                                          |                                  |                               | 2,365                                               | 08/15/2034                        | 1.C                                                                          |
| 22968@-AA-8           | WARREN ST. JOE AVE PROP LLC (CVS-EVANSV) |             | 09/20/2021    | SINKING FUND PMT           |                           | 46,387         | 46,387    | 46,387      | 46,387                                   |                                           |                                           |                                                            |                                                              |                                                                | 46,387                                         |                                          |                                  |                               | 1,320                                               | 01/20/2040                        | 2.B                                                                          |
| 22968@-AA-0           | TR CTF - HOLIDAY CVS LLC                 |             | 09/20/2021    | SINKING FUND PMT           |                           | 50,519         | 50,519    | 50,519      | 50,519                                   |                                           |                                           |                                                            |                                                              |                                                                | 50,519                                         |                                          |                                  |                               | 1,422                                               | 01/20/2040                        | 2.B                                                                          |
| 23242@-AR-0           | CWALT 2006-J4 2A9                        |             | 09/01/2021    | MBS PAYDOWN                |                           | 71,042         | 71,313    | 49,786      | 70,190                                   |                                           | 852                                       |                                                            | 852                                                          |                                                                | 71,042                                         |                                          |                                  |                               | 2,693                                               | 07/25/2036                        | 1.D FM                                                                       |
| 232434-AE-0           | CWALT 2006-OC8 2A3                       |             | 09/25/2021    | MBS PAYDOWN                |                           | 202,531        | 196,040   | 115,583     | 197,323                                  |                                           | 5,208                                     |                                                            | 5,208                                                        |                                                                | 202,531                                        |                                          |                                  |                               | 786                                                 | 11/25/2036                        | 1.D FM                                                                       |
| 232434-AB-2           | CWALT 2006-0A12 A1B                      |             | 09/20/2021    | MBS PAYDOWN                |                           | 161,628        | 151,496   | 110,024     | 155,163                                  |                                           | 6,465                                     |                                                            | 6,465                                                        |                                                                | 161,628                                        |                                          |                                  |                               | 309                                                 | 09/20/2046                        | 1.D FM                                                                       |
| 23244G-AD-4           | CWALT 2006-0A18 A1                       |             | 09/25/2021    | MBS PAYDOWN                |                           | 484,375        | 484,375   | 418,984     | 472,105                                  |                                           | 12,270                                    |                                                            | 12,270                                                       |                                                                | 484,375                                        |                                          |                                  |                               | 1,097                                               | 12/25/2046                        | 1.D FM                                                                       |
| 233046-AF-8           | DNKN 2017-1A A211                        |             | 08/20/2021    | MBS PAYDOWN                |                           | 58,838         | 58,838    | 58,637      | 58,805                                   |                                           | 33                                        |                                                            | 33                                                           |                                                                | 58,838                                         |                                          |                                  |                               | 1,778                                               | 11/20/2047                        | 2.B FE                                                                       |
| 233046-AL-5           | DNKN 2019-1A A23                         |             | 08/20/2021    | MBS PAYDOWN                |                           | 37,500         | 37,500    | 37,500      | 37,500                                   |                                           |                                           |                                                            |                                                              |                                                                | 37,500                                         |                                          |                                  |                               | 1,224                                               | 05/20/2049                        | 2.B FE                                                                       |
| 23312V-AA-4           | DBJPM 2016-C3 A1                         |             | 08/01/2021    | MBS PAYDOWN                |                           | 96,180         | 96,180    | 95,165      | 95,750                                   |                                           | 429                                       |                                                            | 429                                                          |                                                                | 96,180                                         |                                          |                                  |                               | 943                                                 | 08/10/2049                        | 1.D FM                                                                       |
| 23341K-AA-3           | DRB 2015-D A1                            |             | 06/25/2021    | VARIOUS                    |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               | (157)                                               | 01/25/2040                        | 1.A FE                                                                       |
| 23342E-AE-8           | DTAOT 2017-3A E                          |             | 09/15/2021    | MBS PAYDOWN                |                           | 1,332,244      | 1,332,244 | 1,351,655   | 1,335,562                                |                                           | (3,318)                                   |                                                            | (3,318)                                                      |                                                                | 1,332,244                                      |                                          |                                  |                               | 54,226                                              | 08/15/2034                        | 1.G FE                                                                       |
| 23342L-AJ-1           | DTAOT 2017-4A E                          |             | 09/15/2021    | MBS PAYDOWN                |                           | 327,320        | 327,320   | 327,575     | 327,209                                  |                                           | 111                                       |                                                            | 111                                                          |                                                                | 327,320                                        |                                          |                                  |                               | 11,175                                              | 11/15/2044                        | 1.F FE                                                                       |
| 25150M-AC-0           | DBALT 2007-RMP1 A2                       |             | 09/25/2021    | MBS PAYDOWN                |                           | 301,017        | 301,017   | 244,940     | 296,792                                  |                                           | 4,225                                     |                                                            | 4,225                                                        |                                                                | 301,017                                        |                                          |                                  |                               | 4,421                                               | 12/25/2036                        | 1.D FM                                                                       |
| 25150Q-AA-5           | DBALT 2006-0A1 A1                        |             | 09/25/2021    | MBS PAYDOWN                |                           | 190,677        | 190,677   | 154,448     | 184,946                                  |                                           | 5,731                                     |                                                            | 5,731                                                        |                                                                | 190,677                                        |                                          |                                  |                               | 414                                                 | 02/25/2047                        | 1.D FM                                                                       |
| 25150V-AL-0           | DBALT 2007-AR3 244                       |             | 09/25/2021    | MBS PAYDOWN                |                           | 887,787        | 884,145   | 531,759     | 863,900                                  |                                           | 23,886                                    |                                                            | 23,886                                                       |                                                                | 887,787                                        |                                          |                                  |                               | 4,842                                               | 06/25/2037                        | 1.D FM                                                                       |
| 25150W-AA-2           | DBALT 2007-0A3 A1                        |             | 09/25/2021    | MBS PAYDOWN                |                           | 71,295         | 71,295    | 61,225      | 70,026                                   |                                           | 1,269                                     |                                                            | 1,269                                                        |                                                                | 71,295                                         |                                          |                                  |                               | 116                                                 | 07/25/2047                        | 1.D FM                                                                       |
| 25151A-AB-7           | DBALT 2006-AR3 A2                        |             | 09/25/2021    | MBS PAYDOWN                |                           | 311,348        | 309,478   | 239,436     | 302,332                                  |                                           | 9,016                                     |                                                            | 9,016                                                        |                                                                | 311,348                                        |                                          |                                  |                               | 705                                                 | 08/25/2036                        | 1.D FM                                                                       |
| 25151A-AG-6           | DBALT 2006-AR3 A6                        |             | 09/25/2021    | MBS PAYDOWN                |                           | 106,273        | 105,929   | 75,077      | 103,202                                  |                                           | 3,071                                     |                                                            | 3,071                                                        |                                                                | 106,273                                        |                                          |                                  |                               | 462                                                 | 08/25/2036                        | 1.D FM                                                                       |
| 25151K-AA-7           | DBALT 2007-3 1A1                         |             | 09/01/2021    | MBS PAYDOWN                |                           | 323,557        | 300,621   | 252,521     | 318,866                                  |                                           | 4,692                                     |                                                            | 4,692                                                        |                                                                | 323,557                                        |                                          |                                  |                               | 3,570                                               | 10/25/2047                        | 1.D FM                                                                       |
| 25151K-AC-3           | DBALT 2007-3 2A1                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 160,845        | 133,093   | 108,305     | 158,532                                  |                                           | 2,313                                     |                                                            | 2,313                                                        |                                                                | 160,845                                        |                                          |                                  |                               | 754                                                 | 10/25/2047                        | 1.D FM                                                                       |
| 25151R-AF-1           | DBALT 2007-AR1 A4                        |             | 09/25/2021    | MBS PAYDOWN                |                           | 253,053        | 252,465   | 203,574     | 241,614                                  |                                           | 11,439                                    |                                                            | 11,439                                                       |                                                                | 253,053                                        |                                          |                                  |                               | 525                                                 | 01/25/2047                        | 1.D FM                                                                       |
| 25151X-AC-5           | DBALT 2007-0A4 2A1                       |             | 09/25/2021    | MBS PAYDOWN                |                           | 497,004        | 497,004   | 452,895     | 488,627                                  |                                           | 8,377                                     |                                                            | 8,377                                                        |                                                                | 497,004                                        |                                          |                                  |                               | 1,027                                               | 08/25/2047                        | 1.D FM                                                                       |
| 251563-DL-3           | DMIS1 2004-2 A5                          |             | 09/01/2021    | MBS PAYDOWN                |                           | 102,527        | 102,527   | 102,527     | 102,527                                  |                                           |                                           |                                                            |                                                              |                                                                | 102,527                                        |                                          |                                  |                               | 3,887                                               | 01/25/2034                        | 1.D FM                                                                       |
| 25278X-AH-2           | DIAMONDBACK ENERGY INC                   |             | 07/26/2021    | SECURITY CALLED at 102.688 |                           | 3,080,640      | 3,000,000 | 3,042,150   | 3,021,439                                |                                           | (5,505)                                   |                                                            | (5,505)                                                      |                                                                | 3,015,934                                      |                                          | (15,934)                         | (15,934)                      | 198,442                                             | 05/31/2025                        | 3.A FE                                                                       |
| 25755T-AE-0           | DPABS 2015-1A A211                       |             | 07/25/2021    | MBS PAYDOWN                |                           | 18,500         | 18,500    | 18,272      | 18,432                                   |                                           | 68                                        |                                                            | 68                                                           |                                                                | 18,500                                         |                                          |                                  |                               | 621                                                 | 10/25/2045                        | 2.A FE                                                                       |
| 25755T-AH-3           | DPABS 2017-1A A23                        |             | 07/25/2021    | MBS PAYDOWN                |                           | 37,500         | 37,500    | 37,500      | 37,500                                   |                                           |                                           |                                                            |                                                              |                                                                | 37,500                                         |                                          |                                  |                               | 1,158                                               | 07/25/2047                        | 2.A FE                                                                       |
| 25755T-AK-6           | DPABS 2018-1A A211                       |             | 07/25/2021    | MBS PAYDOWN                |                           | 12,500         | 12,500    | 12,500      | 12,465                                   |                                           | 35                                        |                                                            | 35                                                           |                                                                | 12,500                                         |                                          |                                  |                               | 406                                                 | 07/25/2048                        | 2.A FE                                                                       |
| 25755T-AP-5           | DPABS 2021-1A A211                       |             | 07/25/2021    | MBS PAYDOWN                |                           | 37,500         | 37,500    | 37,500      | 37,500                                   |                                           |                                           |                                                            |                                                              |                                                                | 37,500                                         |                                          |                                  |                               | 325                                                 | 04/25/2051                        | 2.A FE                                                                       |
| 257812-AC-1           | DPLF2 2021-2 A1                          |             | 07/12/2021    | BARCLAYS CAPITAL           |                           | 7,006,836      | 7,000,000 | 7,000,000   | 7,000,000                                |                                           |                                           |                                                            |                                                              |                                                                | 7,000,000                                      |                                          | 6,836                            | 6,836                         | 6,293                                               | 12/11/2034                        | 1.A FE                                                                       |
| 26208L-AC-2           | HONK 2018-1A A2                          |             | 07/20/2021    | MBS PAYDOWN                |                           | 12,500         | 12,500    | 12,500      | 12,500                                   |                                           |                                           |                                                            |                                                              |                                                                | 12,500                                         |                                          |                                  |                               | 444                                                 | 04/20/2048                        | 2.C FE                                                                       |
| 26208L-AD-0           | HONK 2019-1A A2                          |             | 07/20/2021    | MBS PAYDOWN                |                           | 12,500         | 12,500    | 12,500      | 12,500                                   |                                           |                                           |                                                            |                                                              |                                                                | 12,500                                         |                                          |                                  |                               | 435                                                 | 04/20/2049                        | 2.C FE                                                                       |
| 26209X-AC-5           | HONK 2020-2A A2                          |             | 07/20/2021    | MBS PAYDOWN                |                           | 32,500         | 32,500    | 32,500      | 32,500                                   |                                           |                                           |                                                            |                                                              |                                                                | 32,500                                         |                                          |                                  |                               | 631                                                 | 01/20/2051                        | 2.C FE                                                                       |
| 26224H-AC-1           | DRUGC 2017-1A A1                         |             | 07/15/2021    | MBS PAYDOWN                |                           | 234,787        | 234,787   | 234,787     | 234,787                                  |                                           |                                           |                                                            |                                                              |                                                                | 234,787                                        |                                          |                                  |                               | 4,843                                               | 04/15/2027                        | 2.B FE                                                                       |
| 26834#-AA-1           | EDF SEEKONK 11 LLC (HOME DEPOT)          |             | 09/01/2021    | SINKING FUND PMT           |                           | 111,085        | 111,085   | 111,085     | 111,085                                  |                                           |                                           |                                                            |                                                              |                                                                | 111,085                                        |                                          |                                  |                               | 5,187                                               | 01/01/2034                        | 1.F                                                                          |
| 27034J-AA-9           | EARN 2016-B A1                           |             | 07/25/2021    | VARIOUS                    |                           | 432,628        | 432,628   | 432,628     | 432,628                                  |                                           |                                           |                                                            |                                                              |                                                                | 432,628                                        |                                          |                                  |                               | 5,458                                               | 02/26/2035                        | 1.A FE                                                                       |
| 30247D-AD-3           | FFML 2006-FF13 A2C                       |             | 09/25/2021    | MBS PAYDOWN                |                           | 337,075        | 337,075   | 238,797     | 329,473                                  |                                           | 7,602                                     |                                                            | 7,602                                                        |                                                                | 337,075                                        |                                          |                                  |                               | 956                                                 | 10/25/2036                        | 1.D FM                                                                       |
| 000000-00-0           | FLCON 2017-1 A                           |             | 09/15/2021    | MBS PAYDOWN                |                           | 680,107        | 680,107   | 680,106     | 679,254                                  |                                           | 853                                       |                                                            | 853                                                          |                                                                | 680,107                                        |                                          |                                  |                               | 19,168                                              | 02/15/2042                        | 1.G FE                                                                       |
| 30711X-C3-6           | CAS 2018-C02 2M2                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 50,074         | 50,074    | 50,442      | 50,074                                   |                                           | (86)                                      |                                                            | (86)                                                         |                                                                | 50,074                                         |                                          |                                  |                               | 776                                                 | 08/25/2030                        | 2.B                                                                          |
| 30711X-DS-0           | CAS 2016-C06 1M2                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 30,496         | 30,496    | 32,188      | 30,821                                   |                                           | (324)                                     |                                                            | (324)                                                        |                                                                | 30,496                                         |                                          |                                  |                               | 894                                                 | 04/25/2029                        | 1.D                                                                          |
| 30711X-EP-5           | CAS 2017-C01 1M2                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 50,948         | 50,948    | 52,335      | 51,140                                   |                                           | (192)                                     |                                                            | (192)                                                        |                                                                | 50,948                                         |                                          |                                  |                               | 1,252                                               | 07/25/2029                        | 1.D                                                                          |
| 30711X-J7-0           | CAS 2018-C03 1M2                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 49,696         | 49,696    | 49,920      | 49,735                                   |                                           | (39)                                      |                                                            | (39)                                                         |                                                                | 49,696                                         |                                          |                                  |                               | 754                                                 | 10/25/2030                        | 3.B                                                                          |
| 30711X-JX-3           | CAS 2017-C03 1M2                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 43,103         | 43,103    | 43,230      | 43,122                                   |                                           | (19)                                      |                                                            | (19)                                                         |                                                                | 43,103                                         |                                          |                                  |                               | 901                                                 | 10/25/2029                        | 1.D                                                                          |
| 30711X-LT-9           | CAS 2017-C04 2M2                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 89,399         | 89,399    | 92,713      | 89,865                                   |                                           | (467)                                     |                                                            | (467)                                                        |                                                                | 89,399                                         |                                          |                                  |                               | 1,776                                               | 11/25/2029                        | 1.D                                                                          |
| 30711X-NX-8           | CAS 2017-C05 1M2                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 46,740         | 46,740    | 47,938      | 46,985                                   |                                           | (245)                                     |                                                            | (245)                                                        |                                                                | 46,740                                         |                                          |                                  |                               | 725                                                 | 01/25/2030                        | 1.D                                                                          |
| 30711X-YX-6           | CAS 2018-C01 1M2                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 56,313         | 56,313    | 57,193      | 56,485                                   |                                           | (173)                                     |                                                            | (173)                                                        |                                                                | 56,313                                         |                                          |                                  |                               | 891                                                 | 07/25/2030                        | 2.B                                                                          |
| 313760-AD-1           | STACR 2013-DN2 M2                        |             | 09/25/2021    | MBS PAYDOWN                |                           | 1,097,826      | 1,097,826 | 1,127,673   | 1,077,773                                |                                           | (2,100)                                   |                                                            | (2,100)                                                      |                                                                | 1,097,826                                      |                                          |                                  |                               | 7,960                                               | 11/25/2023                        | 1.D                                                                          |
| 313760-PU-7           | STACR 2017-HQ2 M2                        |             | 09/25/2021    | MBS PAYDOWN                |                           | 116,137        | 116,137   | 119,052     | 107,773                                  |                                           | (358)                                     |                                                            | (358)                                                        |                                                                | 116,137                                        |                                          |                                  |                               | 2,081                                               | 12/25/2029                        | 1.D                                                                          |
| 31430Q-BG-1           | FELCOR LODGING LP                        |             | 09/28/2021    | SECURITY CALLED at 102.000 |                           | 4,080,000      | 4,000,000 | 4,140,000   | 4,070,742                                |                                           | (20,807)                                  |                                                            | (20,807)                                                     |                                                                | 4,049,935                                      |                                          | (49,935)                         | (49,935)                      | 278,000                                             | 06/01/2025                        | 4.A FE                                                                       |
| 32027N-A3-5           | FFML 2006-FF2 A5                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 418,744        | 418,744   | 329,434     | 408,617                                  |                                           | 10,126                                    |                                                            | 10,126                                                       |                                                                | 418,744                                        |                                          |                                  |                               | 2,028                                               | 02/25/2036                        | 1.D FM                                                                       |
| 32027N-VE-8           | FFML 2005-FFH3 M3                        |             | 09/25/2021    | MBS PAYDOWN                |                           | 260,596        | 260,596   | 238,934     | 256,631                                  |                                           | 3,965                                     |                                                            | 3,965                                                        |                                                                | 260,596                                        |                                          |                                  |                               | 1,746                                               | 09/25/2035                        | 1.D FM                                                                       |
| 32027N-YR-6           | FFML 2006-FF1 M1                         |             | 09/25/2021    | MBS PAYDOWN                |                           | 1,050,714      | 1,050,714 | 777,529     | 995,336                                  |                                           | 55,378                                    |                                                            | 55,378                                                       |                                                                | 1,050,714                                      |                                          |                                  |                               | 5,494                                               | 01/25/2036                        | 1.D FM                                                                       |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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-ign | 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 Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 32028P-AE-5           | FFML 2006-FF11 2A3                   |         | 09/25/2021    | MBS PAYDOWN           |                           | 151,419        | 151,419    | 109,968     | 145,523                                  |                                           | 5,896                                     |                                                            | 5,896                                                        |                                                                | 151,419                                        |                                          |                                  |                               | 422                                                 | 08/25/2036                        | 1.D FM                                                                       |
| 32051H-AF-0           | PHMS 2006-FA3 A6                     |         | 09/01/2021    | MBS PAYDOWN           |                           | 15,041         | 16,161     | 12,202      | 15,077                                   |                                           | (35)                                      |                                                            | (35)                                                         |                                                                | 15,041                                         |                                          |                                  |                               | 617                                                 | 07/25/2036                        | 1.D FM                                                                       |
| 32056C-AH-2           | PHASI 2007-4 1A8                     |         | 09/01/2021    | MBS PAYDOWN           |                           | 124,484        | 130,772    | 117,245     | 125,643                                  |                                           | (1,159)                                   |                                                            | (1,159)                                                      |                                                                | 124,484                                        |                                          |                                  |                               | 5,204                                               | 08/25/2037                        | 1.D FM                                                                       |
| 33852C-BW-2           | FSMT 2021-3INV B3                    |         | 09/01/2021    | MBS PAYDOWN           |                           | 42,497         | 42,497     | 42,538      |                                          |                                           | (2)                                       |                                                            | (2)                                                          |                                                                | 42,497                                         |                                          |                                  |                               | 344                                                 | 06/25/2051                        | 1.D Z                                                                        |
| 33852F-BU-9           | FSMT 2021-4 B3                       |         | 09/01/2021    | MBS PAYDOWN           |                           | 33,874         | 33,874     | 32,872      |                                          |                                           | 4                                         |                                                            | 4                                                            |                                                                | 33,874                                         |                                          |                                  |                               | 154                                                 | 06/01/2051                        | 1.D Z                                                                        |
| 33852H-BG-6           | FSMT 2021-8INV B3                    |         | 09/01/2021    | MBS PAYDOWN           |                           | 13,268         | 13,268     | 13,934      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 13,268                                         |                                          |                                  |                               | 39                                                  | 09/25/2051                        | 1.D Z                                                                        |
| 33852J-BU-1           | FSMT 2021-7 B3                       |         | 09/01/2021    | MBS PAYDOWN           |                           | 14,505         | 14,505     | 14,497      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 14,505                                         |                                          |                                  |                               | 36                                                  | 08/25/2051                        | 1.D Z                                                                        |
| 34417M-AB-3           | FOCUS 2017-1A A211                   |         | 07/30/2021    | MBS PAYDOWN           |                           | 40,000         | 40,000     | 40,000      | 40,000                                   |                                           |                                           |                                                            |                                                              |                                                                | 40,000                                         |                                          |                                  |                               | 1,528                                               | 04/30/2047                        | 2.B FE                                                                       |
| 34417Q-AA-6           | FOCUS 2018-1 A2                      |         | 07/30/2021    | MBS PAYDOWN           |                           | 22,500         | 22,500     | 22,500      | 22,500                                   |                                           |                                           |                                                            |                                                              |                                                                | 22,500                                         |                                          |                                  |                               | 875                                                 | 10/30/2048                        | 2.B FE                                                                       |
| 34719R-AA-9           | FORE 2018-1A A1                      |         | 07/21/2021    | MBS PAYDOWN           |                           | 8,448,814      | 8,448,814  | 8,402,346   | 8,392,625                                |                                           | 56,190                                    |                                                            | 56,190                                                       |                                                                | 8,448,814                                      |                                          |                                  |                               | 72,848                                              | 11/16/2035                        | 1.A FE                                                                       |
| 36192B-AA-8           | TR CTF-GKN DRIVELINE NORTH AMERICA   |         | 09/15/2021    | SINKING FUND PMT      |                           | 269,649        | 269,649    | 272,345     | 269,827                                  |                                           | (178)                                     |                                                            | (178)                                                        |                                                                | 269,649                                        |                                          |                                  |                               | 8,110                                               | 03/15/2030                        | 3.A                                                                          |
| 362257-AC-1           | GSAA 2006-17 A3A                     |         | 09/25/2021    | MBS PAYDOWN           |                           | 145,648        | 145,648    | 85,355      | 143,296                                  |                                           | 2,352                                     |                                                            | 2,352                                                        |                                                                | 145,648                                        |                                          |                                  |                               | 905                                                 | 11/25/2036                        | 1.D FM                                                                       |
| 3622EC-AC-0           | GSAA 2007-5 2A2A                     |         | 09/25/2021    | MBS PAYDOWN           |                           | 217,332        | 217,332    | 133,388     | 209,950                                  |                                           | 7,382                                     |                                                            | 7,382                                                        |                                                                | 217,332                                        |                                          |                                  |                               | 514                                                 | 04/25/2047                        | 1.D FM                                                                       |
| 3622EC-AF-3           | GSAA 2007-5 2A3A                     |         | 09/25/2021    | MBS PAYDOWN           |                           | 260,798        | 260,798    | 161,695     | 251,987                                  |                                           | 8,810                                     |                                                            | 8,810                                                        |                                                                | 260,798                                        |                                          |                                  |                               | 781                                                 | 04/25/2047                        | 1.D FM                                                                       |
| 3622WG-AD-0           | GSAMP 2007-NC1 A2C                   |         | 09/25/2021    | MBS PAYDOWN           |                           | 360,201        | 360,201    | 194,509     | 351,593                                  |                                           | 8,608                                     |                                                            | 8,608                                                        |                                                                | 360,201                                        |                                          |                                  |                               | 620                                                 | 12/25/2046                        | 1.D FM                                                                       |
| 362334-GT-5           | GSAA 2006-5 2A3                      |         | 09/25/2021    | MBS PAYDOWN           |                           | 154,436        | 154,436    | 104,824     | 150,935                                  |                                           | 3,501                                     |                                                            | 3,501                                                        |                                                                | 154,436                                        |                                          |                                  |                               | 997                                                 | 03/25/2036                        | 1.D FM                                                                       |
| 362334-MH-4           | GSAA 2006-6 AF6                      |         | 09/01/2021    | MBS PAYDOWN           |                           | 79,533         | 79,533     | 47,819      | 78,895                                   |                                           | 638                                       |                                                            | 638                                                          |                                                                | 79,533                                         |                                          |                                  |                               | 683                                                 | 03/25/2036                        | 1.D FM                                                                       |
| 362341-KD-0           | GSAMP 2005-HE4 M2                    |         | 07/25/2021    | MBS PAYDOWN           |                           | 173,333        | 173,333    | 166,945     | 165,698                                  |                                           | 7,634                                     |                                                            | 7,634                                                        |                                                                | 173,333                                        |                                          |                                  |                               | 857                                                 | 07/25/2045                        | 1.D FM                                                                       |
| 362341-Z2-8           | GSAA 2006-1 A1                       |         | 09/25/2021    | MBS PAYDOWN           |                           | 95,335         | 95,335     | 51,183      | 93,532                                   |                                           | 1,803                                     |                                                            | 1,803                                                        |                                                                | 95,335                                         |                                          |                                  |                               | 398                                                 | 01/25/2036                        | 1.D FM                                                                       |
| 36245A-AD-8           | GSAMP 2006-HE6 A4                    |         | 09/25/2021    | MBS PAYDOWN           |                           | 289,492        | 289,492    | 216,395     | 283,244                                  |                                           | 6,248                                     |                                                            | 6,248                                                        |                                                                | 289,492                                        |                                          |                                  |                               | 672                                                 | 08/25/2036                        | 1.D FM                                                                       |
| 36245R-AB-5           | GSAA 2007-6 1A2                      |         | 09/25/2021    | MBS PAYDOWN           |                           | 614,007        | 614,007    | 437,480     | 591,252                                  |                                           | 22,755                                    |                                                            | 22,755                                                       |                                                                | 614,007                                        |                                          |                                  |                               | 2,424                                               | 05/25/2047                        | 1.D FM                                                                       |
| 36245R-AF-6           | GSAA 2007-6 A4                       |         | 09/25/2021    | MBS PAYDOWN           |                           | 261,009        | 261,009    | 207,502     | 253,067                                  |                                           | 7,942                                     |                                                            | 7,942                                                        |                                                                | 261,009                                        |                                          |                                  |                               | 1,332                                               | 05/25/2047                        | 1.D FM                                                                       |
| 36245T-AE-5           | GSAMP 2006-FM3 A2D                   |         | 09/25/2021    | MBS PAYDOWN           |                           | 407,021        | 407,021    | 217,756     | 397,260                                  |                                           | 9,761                                     |                                                            | 9,761                                                        |                                                                | 407,021                                        |                                          |                                  |                               | 927                                                 | 11/25/2036                        | 1.D FM                                                                       |
| 36249B-AD-2           | GSAA 2007-7 A4                       |         | 09/25/2021    | MBS PAYDOWN           |                           | 172,924        | 172,924    | 156,405     | 167,482                                  |                                           | 5,441                                     |                                                            | 5,441                                                        |                                                                | 172,924                                        |                                          |                                  |                               | 796                                                 | 07/25/2037                        | 1.D FM                                                                       |
| 36259V-AY-9           | GSMS 2020-PJ4 B3                     |         | 09/01/2021    | MBS PAYDOWN           |                           | 29,240         | 29,240     | 29,138      | 29,236                                   |                                           | 4                                         |                                                            | 4                                                            |                                                                | 29,240                                         |                                          |                                  |                               | 655                                                 | 01/25/2051                        | 1.D FM                                                                       |
| 36261M-AY-5           | GSMS 2021-PJ1 B3                     |         | 09/01/2021    | MBS PAYDOWN           |                           | 19,412         | 19,412     | 19,019      |                                          |                                           | 18                                        |                                                            | 18                                                           |                                                                | 19,412                                         |                                          |                                  |                               | 316                                                 | 06/25/2051                        | 1.D Z                                                                        |
| 36262J-BJ-3           | GSMS 2021-GR2 B3                     |         | 09/01/2021    | MBS PAYDOWN           |                           | 10,908         | 10,908     | 11,347      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 10,908                                         |                                          |                                  |                               | 31                                                  | 02/25/2052                        | 1.D Z                                                                        |
| 36262L-BA-7           | GSMS 2021-PJ6 B3                     |         | 09/01/2021    | VARIOUS               |                           | 72,423         | 72,423     | 70,805      |                                          |                                           | 11                                        |                                                            | 11                                                           |                                                                | 72,423                                         |                                          |                                  |                               | 325                                                 | 11/25/2051                        | 1.D Z                                                                        |
| 36418G-BC-7           | GFMT 2018-2 A52                      |         | 09/01/2021    | MBS PAYDOWN           |                           | 1,219,419      | 1,219,419  | 1,234,281   | 1,223,420                                |                                           | (4,001)                                   |                                                            | (4,001)                                                      |                                                                | 1,219,419                                      |                                          |                                  |                               | 35,916                                              | 10/25/2058                        | 1.D FM                                                                       |
| 36418W-BC-2           | GFMT 2019-1 A52                      |         | 09/01/2021    | MBS PAYDOWN           |                           | 3,572,425      | 3,572,425  | 3,521,918   | 3,566,492                                |                                           | 5,933                                     |                                                            | 5,933                                                        |                                                                | 3,572,425                                      |                                          |                                  |                               | 96,933                                              | 02/25/2059                        | 1.D FM                                                                       |
| 36804P-AF-3           | GATX 2005-1 PASS-THRU TR             |         | 07/02/2021    | MBS PAYDOWN           |                           | 528,034        | 528,034    | 528,034     | 528,034                                  |                                           |                                           |                                                            |                                                              |                                                                | 528,034                                        |                                          |                                  |                               | 39,174                                              | 01/02/2025                        | 2.B FE                                                                       |
| 37045V-AU-4           | GENERAL MOTORS CO                    |         | 09/28/2021    | BOFA SECURITIES INC   |                           | 2,497,400      | 2,000,000  | 2,514,220   |                                          |                                           | (3,622)                                   |                                                            | (3,622)                                                      |                                                                | 2,510,598                                      |                                          |                                  | (13,198)                      | 67,622                                              | 10/01/2027                        | 2.C FE                                                                       |
| 38141E-BB-1           | GOLDMAN SACHS GROUP INC              |         | 07/16/2021    | MIZUHO SECURITIES USA |                           | 3,093,147      | 3,000,000  | 3,116,055   | 3,077,780                                |                                           | (16,602)                                  |                                                            | (16,602)                                                     |                                                                | 3,061,178                                      |                                          |                                  | (13,198)                      | 34,469                                              | 11/29/2023                        | 2.A FE                                                                       |
| 39539L-AH-4           | GMF 2007-AR2 2A1                     |         | 09/25/2021    | MBS PAYDOWN           |                           | 280,800        | 280,800    | 226,220     | 272,659                                  |                                           | 8,142                                     |                                                            | 8,142                                                        |                                                                | 280,800                                        |                                          |                                  |                               | 721                                                 | 05/25/2037                        | 1.D FM                                                                       |
| 40430H-EQ-7           | HASC 2006-NC1 1A                     |         | 09/25/2021    | MBS PAYDOWN           |                           | 225,758        | 225,758    | 215,599     | 222,044                                  |                                           | 3,714                                     |                                                            | 3,714                                                        |                                                                | 225,758                                        |                                          |                                  |                               | 789                                                 | 11/25/2035                        | 1.D FM                                                                       |
| 40439H-AC-3           | HINTT 2020-A C                       |         | 09/09/2021    | MBS PAYDOWN           |                           | 159,001        | 159,001    | 158,980     | 158,841                                  |                                           | 160                                       |                                                            | 160                                                          |                                                                | 159,001                                        |                                          |                                  |                               | 3,605                                               | 10/09/2039                        | 2.B FE                                                                       |
| 41165A-AB-8           | HVMTL 2007-5 A1A                     |         | 09/19/2021    | MBS PAYDOWN           |                           | 437,253        | 437,253    | 392,789     | 430,518                                  |                                           | 6,735                                     |                                                            | 6,735                                                        |                                                                | 437,253                                        |                                          |                                  |                               | 881                                                 | 09/19/2037                        | 1.D FM                                                                       |
| 41165B-AC-4           | HVMTL 2007-6 2A1A                    |         | 09/19/2021    | MBS PAYDOWN           |                           | 388,296        | 388,296    | 340,002     | 380,249                                  |                                           | 8,047                                     |                                                            | 8,047                                                        |                                                                | 388,296                                        |                                          |                                  |                               | 817                                                 | 08/19/2037                        | 1.D FM                                                                       |
| 411707-AD-4           | HNGRY 2018-1A A211                   |         | 09/20/2021    | MBS PAYDOWN           |                           | 50,000         | 50,000     | 50,000      | 50,000                                   |                                           |                                           |                                                            |                                                              |                                                                | 50,000                                         |                                          |                                  |                               | 1,860                                               | 06/20/2048                        | 2.B FE                                                                       |
| 411707-AH-5           | HNGRY 2020-1A A2                     |         | 09/20/2021    | MBS PAYDOWN           |                           | 10,000         | 10,000     | 10,000      | 10,000                                   |                                           |                                           |                                                            |                                                              |                                                                | 10,000                                         |                                          |                                  |                               | 297                                                 | 12/20/2050                        | 2.B FE                                                                       |
| 43285H-AB-4           | HGVT 2020-AA B                       |         | 09/25/2021    | MBS PAYDOWN           |                           | 105,086        | 105,086    | 105,084     | 104,845                                  |                                           | 241                                       |                                                            | 241                                                          |                                                                | 105,086                                        |                                          |                                  |                               | 2,957                                               | 02/25/2039                        | 1.F FE                                                                       |
| 437076-BX-9           | HOME DEPOT INC                       |         | 09/24/2021    | WELLS FARGO SECURITY  |                           | 13,155,700     | 10,000,000 | 12,712,600  |                                          |                                           | (18,400)                                  |                                                            | (18,400)                                                     |                                                                | 12,694,200                                     |                                          | 461,500                          | 461,500                       | 140,000                                             | 12/06/2048                        | 1.F FE                                                                       |
| 437084-NZ-5           | HEAT 2005-7 M1                       |         | 09/25/2021    | MBS PAYDOWN           |                           | 277,203        | 277,203    | 257,105     | 270,889                                  |                                           | 6,313                                     |                                                            | 6,313                                                        |                                                                | 277,203                                        |                                          |                                  |                               | 1,037                                               | 01/25/2036                        | 1.D FM                                                                       |
| 437084-PZ-3           | HEAT 2005-8 M1                       |         | 09/25/2021    | MBS PAYDOWN           |                           | 702,824        | 702,824    | 654,066     | 682,324                                  |                                           | 20,500                                    |                                                            | 20,500                                                       |                                                                | 702,824                                        |                                          |                                  |                               | 2,472                                               | 02/25/2036                        | 1.D FM                                                                       |
| 43720B-AA-5           | 300 ENTERPRISE WAY, LLC (HOME DEPOT) |         | 09/15/2021    | SINKING FUND PMT      |                           | 374,241        | 374,241    | 374,241     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 374,241                                        |                                          |                                  |                               | 14,227                                              | 03/15/2025                        | 1.F                                                                          |
| 43814U-AD-1           | HAROT 2018-1 A4                      |         | 08/15/2021    | MBS PAYDOWN           |                           | 1,212,180      | 1,212,180  | 1,225,912   | 1,215,841                                |                                           | (3,661)                                   |                                                            | (3,661)                                                      |                                                                | 1,212,180                                      |                                          |                                  |                               | 22,471                                              | 05/15/2024                        | 1.A FE                                                                       |
| 446413-AL-0           | HUNTINGTON INGALLS INDUS             |         | 09/24/2021    | CITI GROUP GLOBAL     |                           | 5,402,200      | 5,000,000  | 5,459,500   |                                          |                                           | (3,023)                                   |                                                            | (3,023)                                                      |                                                                | 5,456,477                                      |                                          | (54,277)                         | (54,277)                      |                                                     | 12/01/2027                        | 2.C FE                                                                       |
| 45254N-PU-5           | IJM 2005-5 A1                        |         | 09/25/2021    | MBS PAYDOWN           |                           | 404,016        | 404,016    | 391,138     | 401,074                                  |                                           | 2,942                                     |                                                            | 2,942                                                        |                                                                | 404,016                                        |                                          |                                  |                               | 2,183                                               | 08/25/2035                        | 1.D FM                                                                       |
| 45254T-SM-7           | IMSA 2005-2 A1                       |         | 09/25/2021    | MBS PAYDOWN           |                           | 444,239        | 471,124    | 317,585     | 434,906                                  |                                           | 9,333                                     |                                                            | 9,333                                                        |                                                                | 444,239                                        |                                          |                                  |                               | 2,655                                               | 03/25/2036                        | 1.D FM                                                                       |
| 45257B-AD-2           | IMSA 2006-4 A2C                      |         | 09/25/2021    | MBS PAYDOWN           |                           | 792,217        | 792,217    | 519,892     | 764,454                                  |                                           | 27,763                                    |                                                            | 27,763                                                       |                                                                | 792,217                                        |                                          |                                  |                               | 1,970                                               | 01/25/2037                        | 1.D FM                                                                       |
| 45257V-AB-2           | IMSA 2007-3 A1B                      |         | 09/25/2021    | MBS PAYDOWN           |                           | 211,909        | 213,593    | 149,782     | 205,999                                  |                                           | 5,910                                     |                                                            | 5,910                                                        |                                                                | 211,909                                        |                                          |                                  |                               | 426                                                 | 09/25/2037                        | 1.D FM                                                                       |
| 455434-BS-8           | INDIANAPOLIS PIIR & LIGHT            |         | 09/24/2021    | JP MORGAN SECURITIES  |                           | 6,319,350      | 5,000,000  | 6,196,500   | 6,179,461                                |                                           | (24,095)                                  |                                                            | (24,095)                                                     |                                                                | 6,155,367                                      |                                          | 163,984                          | 163,984                       | 252,625                                             | 09/01/2045                        | 1.F FE                                                                       |
| 45660N-F7-5           | RAST 2004-A3 A7                      |         | 09/01/2021    | MBS PAYDOWN           |                           | 3,163          | 3,163      | 3,062       | 3,158                                    |                                           | 5                                         |                                                            | 5                                                            |                                                                | 3,163                                          |                                          |                                  |                               | 125                                                 | 06/25/2034                        | 1.D FM                                                                       |
| 45661E-AF-1           | INDX 2006-AR2 2A1                    |         | 09/25/2021    | MBS PAYDOWN           |                           | 327,428        | 327,428    | 259,998     | 320,987                                  |                                           | 6,441                                     |                                                            | 6,441                                                        |                                                                | 327,428                                        |                                          |                                  |                               | 1,138                                               | 02/25/2046                        | 1.D FM                                                                       |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                                | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|----------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                  |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                      | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 45667W-AA-6          | INDX 2006-FLX1 A1                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 340,132            | 340,132   | 301,442        | 335,176                                              |                                                    | 4,956                                                  |                                                                               | 4,956                                                                             |                                                                                     | 340,132                                                       |                                                      |                                           |                                     | 826                                                                   | 11/25/2036                                     | 1.D FM                                                                                                           |
| 46185J-AC-2          | IHSFR 2018-SFR1 B                |              | 09/17/2021       | MBS PAYDOWN          |                                 | 574                | 574       | 574            | 574                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 574                                                           |                                                      |                                           |                                     | 4                                                                     | 03/17/2037                                     | 1.E FE                                                                                                           |
| 46187V-AE-9          | IHSFR 2018-SFR3 C                |              | 09/17/2021       | MBS PAYDOWN          |                                 | 834                | 834       | 835            | 834                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 834                                                           |                                                      |                                           |                                     | 8                                                                     | 07/17/2037                                     | 1.E FE                                                                                                           |
| 46187X-AC-9          | IHSFR 2018-SFR4 B                |              | 08/17/2021       | MBS PAYDOWN          |                                 | 300                | 300       | 300            | 300                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 300                                                           |                                                      |                                           |                                     | 3                                                                     | 01/17/2038                                     | 1.A FE                                                                                                           |
| 46591K-AC-7          | JPMIT 2019-8 A3                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 812,881            | 812,881   | 823,423        | 817,689                                              |                                                    | (4,807)                                                |                                                                               | (4,807)                                                                           |                                                                                     | 812,881                                                       |                                                      |                                           |                                     | 19,148                                                                | 03/25/2050                                     | 1.D FM                                                                                                           |
| 46591N-BW-6          | JPMIT 2020-LTV1 B3A              |              | 09/01/2021       | MBS PAYDOWN          |                                 | 27,937             | 27,937    | 27,693         | 27,918                                               |                                                    | 19                                                     |                                                                               | 19                                                                                |                                                                                     | 27,937                                                        |                                                      |                                           |                                     | 691                                                                   | 06/25/2050                                     | 1.D FM                                                                                                           |
| 46591T-BT-0          | JPMIT 2020-2 B2A                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 71,299             | 71,299    | 73,237         | 71,442                                               |                                                    | (143)                                                  |                                                                               | (143)                                                                             |                                                                                     | 71,299                                                        |                                                      |                                           |                                     | 1,639                                                                 | 07/25/2050                                     | 1.D FM                                                                                                           |
| 465968-AA-3          | JPMCC 2017-JP7 A1                |              | 09/01/2021       | MBS PAYDOWN          |                                 | 338,377            | 338,377   | 337,266        | 338,055                                              |                                                    | 321                                                    |                                                                               | 321                                                                               |                                                                                     | 338,377                                                       |                                                      |                                           |                                     | 4,425                                                                 | 09/15/2050                                     | 1.D FM                                                                                                           |
| 46616V-AA-8          | HENDR 2012-1A A                  |              | 09/15/2021       | MBS PAYDOWN          |                                 | 95,230             | 95,230    | 95,209         | 95,085                                               |                                                    | 145                                                    |                                                                               | 145                                                                               |                                                                                     | 95,230                                                        |                                                      |                                           |                                     | 2,680                                                                 | 02/16/2065                                     | 1.A FE                                                                                                           |
| 46617A-AB-1          | HENDR 2012-3A B                  |              | 09/15/2021       | MBS PAYDOWN          |                                 | 45,012             | 45,012    | 45,011         | 44,912                                               |                                                    | 100                                                    |                                                                               | 100                                                                               |                                                                                     | 45,012                                                        |                                                      |                                           |                                     | 1,881                                                                 | 09/15/2067                                     | 1.G FE                                                                                                           |
| 46617F-AC-8          | HENDR 2013-1A B                  |              | 09/15/2021       | MBS PAYDOWN          |                                 | 235,272            | 235,272   | 235,086        | 234,804                                              |                                                    | 468                                                    |                                                                               | 468                                                                               |                                                                                     | 235,272                                                       |                                                      |                                           |                                     | 7,813                                                                 | 04/15/2069                                     | 2.A FE                                                                                                           |
| 466247-VD-2          | JPMIT 2005-S2 2A11               |              | 09/01/2021       | MBS PAYDOWN          |                                 | 1,248              | 1,248     | 1,187          | 1,265                                                |                                                    | (17)                                                   |                                                                               | (17)                                                                              |                                                                                     | 1,248                                                         |                                                      |                                           |                                     | 47                                                                    | 09/25/2035                                     | 1.D FM                                                                                                           |
| 466247-VH-3          | JPMIT 2005-S2 2A15               |              | 09/01/2021       | MBS PAYDOWN          |                                 | 39,184             | 34,472    | 31,758         | 39,267                                               |                                                    | (83)                                                   |                                                                               | (83)                                                                              |                                                                                     | 39,184                                                        |                                                      |                                           |                                     | 1,367                                                                 | 09/25/2035                                     | 1.D FM                                                                                                           |
| 46625H-RW-2          | JPMORGAN CHASE & CO              |              | 07/14/2021       | RBC CAPITAL MARKETS  |                                 | 3,040,710          | 3,000,000 | 3,062,961      | 3,030,587                                            |                                                    | (9,629)                                                |                                                                               | (9,629)                                                                           |                                                                                     | 3,020,958                                                     |                                                      | 19,752                                    | 19,752                              | 31,424                                                                | 10/24/2023                                     | 1.F FE                                                                                                           |
| 46627M-AV-9          | JPALT 2005-S1 2A10               |              | 09/01/2021       | MBS PAYDOWN          |                                 | 118,980            | 102,117   | 86,289         | 118,715                                              |                                                    | 265                                                    |                                                                               | 265                                                                               |                                                                                     | 118,980                                                       |                                                      |                                           |                                     | 3,972                                                                 | 12/25/2035                                     | 1.D FM                                                                                                           |
| 46640L-AD-4          | JPMBB 2013-C14 A4                |              | 09/01/2021       | MBS PAYDOWN          |                                 | 190,846            | 190,846   | 191,054        | 190,846                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 190,846                                                       |                                                      |                                           |                                     | 8,334                                                                 | 08/15/2046                                     | 1.D FM                                                                                                           |
| 46645G-AG-3          | JPMIT 2015-6 A7                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 364,497            | 364,497   | 367,744        | 364,914                                              |                                                    | (417)                                                  |                                                                               | (417)                                                                             |                                                                                     | 364,497                                                       |                                                      |                                           |                                     | 7,881                                                                 | 10/25/2045                                     | 1.D FM                                                                                                           |
| 46647P-CF-1          | JPMORGAN CHASE & CO              |              | 07/16/2021       | MORGAN STANLEY & CO  |                                 | 2,528,150          | 2,500,000 | 2,503,100      |                                                      | (155)                                              |                                                        | (155)                                                                         |                                                                                   |                                                                                     | 2,502,945                                                     |                                                      | 25,205                                    | 25,205                              | 5,549                                                                 | 04/22/2027                                     | 1.F FE                                                                                                           |
| 46648C-AH-7          | JPMIT 2017-1 A8                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 3,137,893          | 3,137,893 | 3,133,541      | 3,136,037                                            |                                                    | 1,856                                                  |                                                                               | 1,856                                                                             |                                                                                     | 3,137,893                                                     |                                                      |                                           |                                     | 77,870                                                                | 01/25/2047                                     | 1.D FM                                                                                                           |
| 46648H-AG-8          | JPMIT 2017-2 A7                  |              | 09/25/2021       | MBS PAYDOWN          |                                 | 3,882,912          | 3,882,912 | 3,868,412      | 3,876,008                                            |                                                    | 6,905                                                  |                                                                               | 6,905                                                                             |                                                                                     | 3,882,912                                                     |                                                      |                                           |                                     | 90,406                                                                | 05/25/2047                                     | 1.D FM                                                                                                           |
| 46649C-AH-8          | JPMIT 2018-4 A7                  |              | 09/25/2021       | MBS PAYDOWN          |                                 | 1,390,947          | 1,390,947 | 1,423,112      | 1,399,156                                            |                                                    | (8,209)                                                |                                                                               | (8,209)                                                                           |                                                                                     | 1,390,947                                                     |                                                      |                                           |                                     | 31,701                                                                | 10/25/2048                                     | 1.D FM                                                                                                           |
| 46649K-AC-9          | JPMIT 2018-5 A3                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 1,158,917          | 1,158,918 | 1,179,380      | 1,180,947                                            |                                                    | (22,030)                                               |                                                                               | (22,030)                                                                          |                                                                                     | 1,158,917                                                     |                                                      |                                           |                                     | 26,713                                                                | 10/25/2048                                     | 1.D FM                                                                                                           |
| 46650H-AE-8          | JPMIT 2019-1 A5                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 1,329,761          | 1,329,761 | 1,295,245      | 1,319,155                                            |                                                    | 10,606                                                 |                                                                               | 10,606                                                                            |                                                                                     | 1,329,761                                                     |                                                      |                                           |                                     | 33,835                                                                | 05/25/2049                                     | 1.D FM                                                                                                           |
| 46650H-AK-4          | JPMIT 2019-1 A10                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 812,334            | 812,334   | 799,382        | 807,490                                              |                                                    | 4,844                                                  |                                                                               | 4,844                                                                             |                                                                                     | 812,334                                                       |                                                      |                                           |                                     | 20,669                                                                | 05/25/2049                                     | 1.D FM                                                                                                           |
| 46650J-AG-9          | JPMIT 2018-6 1A7                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 1,356,800          | 1,356,800 | 1,270,516      | 1,321,172                                            |                                                    | 35,628                                                 |                                                                               | 35,628                                                                            |                                                                                     | 1,356,800                                                     |                                                      |                                           |                                     | 31,415                                                                | 12/25/2048                                     | 1.D FM                                                                                                           |
| 46650M-AG-2          | JPMIT 2018-8 A7                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 1,671,849          | 1,671,849 | 1,642,592      | 1,657,459                                            |                                                    | 14,389                                                 |                                                                               | 14,389                                                                            |                                                                                     | 1,671,849                                                     |                                                      |                                           |                                     | 42,678                                                                | 01/25/2049                                     | 1.D FM                                                                                                           |
| 46650P-AE-0          | JPMIT 2019-LTV1 A5               |              | 09/01/2021       | MBS PAYDOWN          |                                 | 2,414,864          | 2,414,864 | 2,379,321      | 2,395,719                                            |                                                    | 19,145                                                 |                                                                               | 19,145                                                                            |                                                                                     | 2,414,864                                                     |                                                      |                                           |                                     | 60,341                                                                | 06/25/2049                                     | 1.D FM                                                                                                           |
| 46650P-AR-1          | JPMIT 2019-LTV1 A15              |              | 09/01/2021       | MBS PAYDOWN          |                                 | 232,608            | 232,608   | 231,263        | 231,194                                              |                                                    | 1,414                                                  |                                                                               | 1,414                                                                             |                                                                                     | 232,608                                                       |                                                      |                                           |                                     | 5,812                                                                 | 06/25/2049                                     | 1.D FM                                                                                                           |
| 46650Q-BA-5          | JPMIT 2019-3 B2                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 24,154             | 24,154    | 24,380         | 24,229                                               |                                                    | (75)                                                   |                                                                               | (75)                                                                              |                                                                                     | 24,154                                                        |                                                      |                                           |                                     | 737                                                                   | 09/25/2049                                     | 1.D FM                                                                                                           |
| 46651B-AC-4          | JPMIT 2019-6 A3                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 733,067            | 733,067   | 745,094        | 739,496                                              |                                                    | (6,429)                                                |                                                                               | (6,429)                                                                           |                                                                                     | 733,067                                                       |                                                      |                                           |                                     | 16,289                                                                | 12/25/2049                                     | 1.D FM                                                                                                           |
| 46651G-AC-3          | JPMIT 2019-7 A3                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 305,872            | 305,872   | 311,129        | 307,651                                              |                                                    | (1,779)                                                |                                                                               | (1,779)                                                                           |                                                                                     | 305,872                                                       |                                                      |                                           |                                     | 7,014                                                                 | 02/25/2050                                     | 1.D FM                                                                                                           |
| 46651Y-AC-4          | JPMIT 2019-9 A3                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 711,840            | 711,840   | 721,850        | 718,964                                              |                                                    | (7,124)                                                |                                                                               | (7,124)                                                                           |                                                                                     | 711,840                                                       |                                                      |                                           |                                     | 16,287                                                                | 05/25/2050                                     | 1.D FM                                                                                                           |
| 46652F-CA-6          | JPMIT 2020-4 B3                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 26,744             | 26,744    | 26,270         | 26,674                                               |                                                    | 70                                                     |                                                                               | 70                                                                                |                                                                                     | 26,744                                                        |                                                      |                                           |                                     | 659                                                                   | 11/25/2050                                     | 1.D FM                                                                                                           |
| 46654K-CB-1          | JPMIT 2021-11 B2                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 23,438             | 23,438    | 23,847         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 23,438                                                        |                                                      |                                           |                                     | 59                                                                    | 01/25/2052                                     | 1.D Z                                                                                                            |
| 46654K-CE-5          | JPMIT 2021-11 B3                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 30,335             | 30,335    | 30,802         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 30,335                                                        |                                                      |                                           |                                     | 77                                                                    | 01/25/2052                                     | 1.D Z                                                                                                            |
| 48251C-AA-6          | KKR WOLVERINE I LLC              |              | 07/15/2021       | SINKING FUND PMT     |                                 | 1,342,454          | 1,342,454 | 1,342,454      | 1,342,454                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,342,454                                                     |                                                      |                                           |                                     | 29,600                                                                | 01/15/2027                                     | 1.G FE                                                                                                           |
| 48254C-AL-9          | KIND 2021-KDIP C                 |              | 07/16/2021       | JP MORGAN SECURITIES |                                 | 2,501,172          | 2,500,000 | 2,500,000      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,500,000                                                     |                                                      | 1,172                                     | 1,172                               | 13,260                                                                | 12/15/2037                                     | 1.D Z                                                                                                            |
| 502175-B*-2          | LTC PROPERTIES INC SERIES 2012 A |              | 07/19/2021       | SINKING FUND PMT     |                                 | 2,000,000          | 2,000,000 | 2,000,000      | 2,000,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,000,000                                                     |                                                      |                                           |                                     | 100,600                                                               | 07/19/2024                                     | 2.C                                                                                                              |
| 525221-EE-3          | LXS 2005-8 244A                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 30,489             | 30,582    | 24,733         | 26,046                                               |                                                    | 4,443                                                  |                                                                               | 4,443                                                                             |                                                                                     | 30,489                                                        |                                                      |                                           |                                     | 1,022                                                                 | 12/25/2035                                     | 1.D FM                                                                                                           |
| 525221-EM-5          | LXS 2005-7N 1A1A                 |              | 09/25/2021       | MBS PAYDOWN          |                                 | 142,473            | 142,473   | 126,801        | 140,656                                              |                                                    | 1,817                                                  |                                                                               | 1,817                                                                             |                                                                                     | 142,473                                                       |                                                      |                                           |                                     | 647                                                                   | 12/25/2035                                     | 1.D FM                                                                                                           |
| 525221-GM-3          | LXS 2005-9N 1A1                  |              | 09/25/2021       | MBS PAYDOWN          |                                 | 155,941            | 155,941   | 134,666        | 153,879                                              |                                                    | 2,063                                                  |                                                                               | 2,063                                                                             |                                                                                     | 155,941                                                       |                                                      |                                           |                                     | 637                                                                   | 02/25/2036                                     | 1.D FM                                                                                                           |
| 525226-AG-1          | LXS 2006-12N A31A                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 373,865            | 373,865   | 273,312        | 353,098                                              |                                                    | 20,767                                                 |                                                                               | 20,767                                                                            |                                                                                     | 373,865                                                       |                                                      |                                           |                                     | 1,280                                                                 | 08/25/2046                                     | 1.D FM                                                                                                           |
| 525229-AE-0          | LXS 2006-10N 1A3A                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 212,556            | 212,536   | 164,981        | 205,141                                              |                                                    | 7,415                                                  |                                                                               | 7,415                                                                             |                                                                                     | 212,556                                                       |                                                      |                                           |                                     | 758                                                                   | 07/25/2046                                     | 1.D FM                                                                                                           |
| 52522R-AD-2          | LXS 2006-6P1 A3A                 |              | 09/25/2021       | MBS PAYDOWN          |                                 | 259,204            | 251,459   | 222,227        | 245,212                                              |                                                    | 13,993                                                 |                                                                               | 13,993                                                                            |                                                                                     | 259,204                                                       |                                                      |                                           |                                     | 929                                                                   | 05/25/2046                                     | 1.D FM                                                                                                           |
| 52524V-AG-4          | LXS 2007-15N 2A1                 |              | 09/25/2021       | MBS PAYDOWN          |                                 | 359,490            | 359,490   | 308,263        | 347,252                                              |                                                    | 12,238                                                 |                                                                               | 12,238                                                                            |                                                                                     | 359,490                                                       |                                                      |                                           |                                     | 901                                                                   | 08/25/2037                                     | 1.D FM                                                                                                           |
| 52548H-AA-4          | LEJEUNE/E 9TH (JCP/CVS)          |              | 09/01/2021       | SINKING FUND PMT     |                                 | 15,232             | 15,232    | 14,883         | 15,198                                               |                                                    | 34                                                     |                                                                               | 34                                                                                |                                                                                     | 15,232                                                        |                                                      |                                           |                                     | 672                                                                   | 05/01/2022                                     | 2.B                                                                                                              |
| 52736R-BG-6          | LEVI STRAUSS & CO                |              | 09/30/2021       | SECURITY CALLED at   |                                 | 203,334            | 200,000   | 201,250        | 200,978                                              |                                                    | (302)                                                  |                                                                               | (302)                                                                             |                                                                                     | 200,677                                                       |                                                      | (677)                                     | (677)                               | 12,473                                                                | 05/01/2025                                     | 3.A FE                                                                                                           |
| 542514-DB-7          | LBMLT 2002-5 M1                  |              | 09/25/2021       | MBS PAYDOWN          |                                 | 119,321            | 119,321   | 112,146        | 118,373                                              |                                                    | 948                                                    |                                                                               | 948                                                                               |                                                                                     | 119,321                                                       |                                                      |                                           |                                     | 1,035                                                                 | 11/25/2032                                     | 1.D FM                                                                                                           |
| 55028B-AG-2          | LUM 2006-7 2A1                   |              | 09/25/2021       | MBS PAYDOWN          |                                 | 204,091            | 204,091   | 185,212        | 201,887                                              |                                                    | 2,203                                                  |                                                                               | 2,203                                                                             |                                                                                     | 204,091                                                       |                                                      |                                           |                                     | 396                                                                   | 12/25/2036                                     | 1.D FM                                                                                                           |
| 55294E-AA-5          | MCH IHALLY, LLC (WALGREENS)      |              | 09/10/2021       | SINKING FUND PMT     |                                 | 65,183             | 65,183    | 65,183         | 65,183                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 65,183                                                        |                                                      |                                           |                                     | 2,613                                                                 | 12/10/2033                                     | 2.B                                                                                                              |
| 576433-RU-2          | MARM 2004-9 M2                   |              | 09/25/2021       | MBS PAYDOWN          |                                 | 158,257            | 158,257   | 151,333        | 154,065                                              |                                                    | 4,192                                                  |                                                                               | 4,192                                                                             |                                                                                     | 158,257                                                       |                                                      |                                           |                                     | 1,936                                                                 | 11/25/2034                                     | 1.D FM                                                                                                           |
| 576434-TE-4          | MALT 2004-7 3A1                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 38,583             | 38,583    | 38,499         | 38,233                                               |                                                    | 350                                                    |                                                                               | 350                                                                               |                                                                                     | 38,583                                                        |                                                      |                                           |                                     | 1,782                                                                 | 08/25/2034                                     | 1.D FM                                                                                                           |
| 576434-UG-7          | MALT 2004-9 A5                   |              | 09/01/2021       | MBS PAYDOWN          |                                 | 58,248             | 58,248    | 53,806         | 57,774                                               |                                                    | 474                                                    |                                                                               | 474                                                                               |                                                                                     | 58,248                                                        |                                                      |                                           |                                     | 2,001                                                                 | 08/25/2034                                     | 1.D FM                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                         | 3            | 4                | 5                     | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|---------------------------|--------------|------------------|-----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                           |              |                  |                       |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description               | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser  | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 57643A-AA-8          | MASD 2006-2 A             |              | 09/25/2021       | MBS PAYDOWN           |                                 | 366,863            | 366,863   | 348,290        | 364,032                                              |                                                    | 2,831                                                  |                                                                               | 2,831                                                                             |                                                                                     | 366,863                                                       |                                                      |                                           |                                     | 1,549                                                                 | 02/25/2036                                     | 1.D FM                                                                                                           |
| 57643L-LC-8          | MABS 2005-AB1 A4          |              | 09/01/2021       | MBS PAYDOWN           |                                 | 60,500             | 60,500    | 59,573         | 59,889                                               |                                                    | 610                                                    |                                                                               | 610                                                                               |                                                                                     | 60,500                                                        |                                                      |                                           |                                     | 1,207                                                                 | 11/25/2035                                     | 1.D FM                                                                                                           |
| 57643L-NX-0          | MABS 2006-AB1 A4          |              | 09/01/2021       | MBS PAYDOWN           |                                 | 63,476             | 63,476    | 57,604         | 61,846                                               |                                                    | 1,629                                                  |                                                                               | 1,629                                                                             |                                                                                     | 63,476                                                        |                                                      |                                           |                                     | 1,497                                                                 | 02/25/2036                                     | 1.D FM                                                                                                           |
| 585495-EQ-3          | MELLO 2021-MTG1 B3        |              | 09/01/2021       | MBS PAYDOWN           |                                 | 20,419             | 20,419    | 19,631         |                                                      |                                                    | 16                                                     |                                                                               | 16                                                                                |                                                                                     | 20,419                                                        |                                                      |                                           |                                     | 181                                                                   | 04/25/2051                                     | 1.D Z                                                                                                            |
| 590027-AG-3          | MHP 2020-HILL B           |              | 08/15/2021       | MBS PAYDOWN           |                                 | 131,022            | 131,022   | 131,022        | 131,022                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 131,022                                                       |                                                      |                                           |                                     | 1,496                                                                 | 08/15/2037                                     | 1.D FE                                                                                                           |
| 59020U-BL-8          | MLMI 2004-WMC2 M2         |              | 08/25/2021       | MBS PAYDOWN           |                                 | 506,219            | 506,219   | 485,971        | 483,331                                              |                                                    | 22,888                                                 |                                                                               | 22,888                                                                            |                                                                                     | 506,219                                                       |                                                      |                                           |                                     | 6,149                                                                 | 12/25/2037                                     | 1.D FM                                                                                                           |
| 59020U-Z6-5          | MLMI 2005-A10 A           |              | 09/25/2021       | MBS PAYDOWN           |                                 | 108,835            | 108,835   | 98,539         | 107,155                                              |                                                    | 1,680                                                  |                                                                               | 1,680                                                                             |                                                                                     | 108,835                                                       |                                                      |                                           |                                     | 403                                                                   | 02/25/2036                                     | 1.D FM                                                                                                           |
| 590238-AA-9          | MLMI 2007-HE3 A1          |              | 09/25/2021       | MBS PAYDOWN           |                                 | 159,405            | 159,405   | 85,630         | 155,400                                              |                                                    | 4,005                                                  |                                                                               | 4,005                                                                             |                                                                                     | 159,405                                                       |                                                      |                                           |                                     | 196                                                                   | 04/25/2047                                     | 1.D FM                                                                                                           |
| 59560W-AE-7          | MDST 2010-1 B             |              | 08/01/2021       | MBS PAYDOWN           |                                 | 169,278            | 169,278   | 175,866        | 170,465                                              |                                                    | (1,187)                                                |                                                                               | (1,187)                                                                           |                                                                                     | 169,278                                                       |                                                      |                                           |                                     | 8,171                                                                 | 12/15/2045                                     | 1.D FM                                                                                                           |
| 61691U-BF-5          | MSC 2019-L3 XA            |              | 09/17/2021       | INTEREST ONLY PAYMENT |                                 |                    |           | 2,628          |                                                      |                                                    | (2,427)                                                |                                                                               | (2,427)                                                                           |                                                                                     |                                                               |                                                      |                                           |                                     | 221                                                                   | 11/15/2052                                     | 1.A FE                                                                                                           |
| 61744C-GD-2          | MSAC 2004-HE7 M1          |              | 09/25/2021       | MBS PAYDOWN           |                                 | 55,884             | 55,884    | 55,186         | 55,768                                               |                                                    | 116                                                    |                                                                               | 116                                                                               |                                                                                     | 55,884                                                        |                                                      |                                           |                                     | 369                                                                   | 08/25/2034                                     | 1.D FM                                                                                                           |
| 61744C-HA-7          | MSAC 2004-HE8 M1          |              | 09/25/2021       | MBS PAYDOWN           |                                 | 27,468             | 27,468    | 27,116         | 27,402                                               |                                                    | 66                                                     |                                                                               | 66                                                                                |                                                                                     | 27,468                                                        |                                                      |                                           |                                     | 186                                                                   | 09/25/2034                                     | 1.D FM                                                                                                           |
| 61744C-TL-0          | MSAC 2005-HE4 M2          |              | 09/26/2021       | MBS PAYDOWN           |                                 | 117,945            | 117,945   | 109,887        | 112,778                                              |                                                    | 5,167                                                  |                                                                               | 5,167                                                                             |                                                                                     | 117,945                                                       |                                                      |                                           |                                     | 641                                                                   | 07/25/2035                                     | 1.D FM                                                                                                           |
| 61744Y-AG-3          | MORGAN STANLEY            |              | 07/16/2021       | NIZUHO SECURITIES USA |                                 | 1,525,923          | 1,500,000 | 1,531,155      | 1,517,524                                            |                                                    | (4,500)                                                |                                                                               | (4,500)                                                                           |                                                                                     | 1,513,024                                                     |                                                      | 12,899                                    | 12,899                              | 14,821                                                                | 05/08/2024                                     | 1.G FE                                                                                                           |
| 61746W-A7-5          | MSDNC 2003-NC2 M1         |              | 09/25/2021       | MBS PAYDOWN           |                                 | 64,901             | 64,901    | 61,899         | 64,368                                               |                                                    | 533                                                    |                                                                               | 533                                                                               |                                                                                     | 64,901                                                        |                                                      |                                           |                                     | 640                                                                   | 02/25/2033                                     | 1.D FM                                                                                                           |
| 61746W-YU-8          | MSDNC 2003-NC1 M1         |              | 09/25/2021       | MBS PAYDOWN           |                                 | 93,191             | 93,191    | 90,017         | 92,515                                               |                                                    | 676                                                    |                                                                               | 676                                                                               |                                                                                     | 93,191                                                        |                                                      |                                           |                                     | 1,063                                                                 | 11/25/2032                                     | 1.D FM                                                                                                           |
| 61748H-KA-8          | MSM 2005-4 3A1            |              | 08/01/2021       | MBS PAYDOWN           |                                 | 26,211             | 26,211    | 23,197         | 25,645                                               |                                                    | 566                                                    |                                                                               | 566                                                                               |                                                                                     | 26,211                                                        |                                                      |                                           |                                     | 823                                                                   | 08/25/2035                                     | 1.D FM                                                                                                           |
| 61771Q-CC-3          | MSRM 2020-1 B3            |              | 09/01/2021       | VARIOUS               |                                 | 10,940             | 10,940    | 10,664         |                                                      |                                                    | 2                                                      |                                                                               | 2                                                                                 |                                                                                     | 10,940                                                        |                                                      |                                           |                                     | 69                                                                    | 12/25/2050                                     | 1.D Z                                                                                                            |
| 61772C-AZ-4          | MSRM 2021-3 B3            |              | 09/01/2021       | MBS PAYDOWN           |                                 | 13,640             | 13,640    | 13,292         |                                                      |                                                    | 2                                                      |                                                                               | 2                                                                                 |                                                                                     | 13,640                                                        |                                                      |                                           |                                     | 64                                                                    | 06/25/2051                                     | 1.D Z                                                                                                            |
| 61772L-BW-0          | MSRM 2021-2 B3            |              | 09/01/2021       | VARIOUS               |                                 | 21,752             | 21,752    | 21,392         |                                                      |                                                    | 7                                                      |                                                                               | 7                                                                                 |                                                                                     | 21,752                                                        |                                                      |                                           |                                     | 176                                                                   | 05/25/2051                                     | 1.D Z                                                                                                            |
| 62955M-AB-2          | NZES 2021-FHT1 A          |              | 09/25/2021       | MBS PAYDOWN           |                                 | 147,544            | 147,544   | 147,541        |                                                      |                                                    | 297                                                    |                                                                               | 297                                                                               |                                                                                     | 147,544                                                       |                                                      |                                           |                                     | 462                                                                   | 07/25/2026                                     | 2.C FE                                                                                                           |
| 64016N-AA-5          | NBLY 2021-1A A2           |              | 07/30/2021       | MBS PAYDOWN           |                                 | 34,375             | 34,375    | 34,375         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 34,375                                                        |                                                      |                                           |                                     | 428                                                                   | 04/30/2051                                     | 2.C FE                                                                                                           |
| 64352V-LY-5          | NCHET 2005-A A4           |              | 09/01/2021       | MBS PAYDOWN           |                                 | 688,214            | 688,214   | 665,417        | 680,721                                              |                                                    | 7,494                                                  |                                                                               | 7,494                                                                             |                                                                                     | 688,214                                                       |                                                      |                                           |                                     | 21,808                                                                | 08/25/2035                                     | 1.D FM                                                                                                           |
| 64352V-NK-3          | NCHET 2005-B M1           |              | 09/25/2021       | MBS PAYDOWN           |                                 | 772,227            | 772,227   | 575,791        | 725,678                                              |                                                    | 39,092                                                 |                                                                               | 39,092                                                                            |                                                                                     | 772,227                                                       |                                                      |                                           |                                     | 4,218                                                                 | 10/25/2035                                     | 1.D FM                                                                                                           |
| 64828F-CQ-3          | NRZT 2018-4A A1S          |              | 09/25/2021       | MBS PAYDOWN           |                                 | 161,200            | 161,200   | 157,674        | 160,365                                              |                                                    | 835                                                    |                                                                               | 835                                                                               |                                                                                     | 161,200                                                       |                                                      |                                           |                                     | 937                                                                   | 01/25/2048                                     | 1.D FM                                                                                                           |
| 64828M-BK-2          | NRZT 2017-3A B3           |              | 09/01/2021       | MBS PAYDOWN           |                                 | 179,456            | 179,456   | 188,264        | 180,498                                              |                                                    | (1,042)                                                |                                                                               | (1,042)                                                                           |                                                                                     | 179,456                                                       |                                                      |                                           |                                     | 6,315                                                                 | 04/25/2057                                     | 3.B FM                                                                                                           |
| 64828N-AA-3          | NRZT 2017-5A A1           |              | 09/25/2021       | MBS PAYDOWN           |                                 | 163,103            | 163,103   | 162,848        | 162,907                                              |                                                    | 196                                                    |                                                                               | 196                                                                               |                                                                                     | 163,103                                                       |                                                      |                                           |                                     | 1,774                                                                 | 06/25/2057                                     | 1.D FM                                                                                                           |
| 64829C-AI-0          | NRZT 2015-1A B4           |              | 09/01/2021       | MBS PAYDOWN           |                                 | 38,930             | 38,930    | 39,895         | 39,091                                               |                                                    | (161)                                                  |                                                                               | (161)                                                                             |                                                                                     | 38,930                                                        |                                                      |                                           |                                     | 1,393                                                                 | 05/28/2052                                     | 1.D FM                                                                                                           |
| 64829X-BJ-0          | NRZT 2018-5A B3           |              | 09/01/2021       | MBS PAYDOWN           |                                 | 256,400            | 256,400   | 261,849        | 256,959                                              |                                                    | (559)                                                  |                                                                               | (559)                                                                             |                                                                                     | 256,400                                                       |                                                      |                                           |                                     | 8,550                                                                 | 12/25/2057                                     | 1.D FM                                                                                                           |
| 65535V-PD-4          | NAA 2005-AP3 A3           |              | 09/01/2021       | MBS PAYDOWN           |                                 | 15,016             | 15,016    | 9,967          | 14,846                                               |                                                    | 171                                                    |                                                                               | 171                                                                               |                                                                                     | 15,016                                                        |                                                      |                                           |                                     | 244                                                                   | 08/25/2035                                     | 1.D FM                                                                                                           |
| 65536H-AG-3          | NHELI 2005-FM1 M2         |              | 09/25/2021       | MBS PAYDOWN           |                                 | 200,448            | 200,448   | 189,549        | 195,304                                              |                                                    | 5,145                                                  |                                                                               | 5,145                                                                             |                                                                                     | 200,448                                                       |                                                      |                                           |                                     | 1,098                                                                 | 05/25/2035                                     | 1.D FM                                                                                                           |
| 65537K-AB-6          | NHELI 2007-1 2A1A         |              | 09/25/2021       | MBS PAYDOWN           |                                 | 199,687            | 196,317   | 143,033        | 193,379                                              |                                                    | 6,309                                                  |                                                                               | 6,309                                                                             |                                                                                     | 199,687                                                       |                                                      |                                           |                                     | 594                                                                   | 02/25/2037                                     | 1.D FM                                                                                                           |
| 65540G-BD-5          | NMRR 2014-4R 3A10         |              | 09/25/2021       | MBS PAYDOWN           |                                 | 699,826            | 699,826   | 517,871        | 658,849                                              |                                                    | 40,977                                                 |                                                                               | 40,977                                                                            |                                                                                     | 699,826                                                       |                                                      |                                           |                                     | 1,233                                                                 | 09/26/2036                                     | 1.D FM                                                                                                           |
| 669884-AA-6          | NHEL 2006-1 A1A           |              | 09/25/2021       | MBS PAYDOWN           |                                 | 275,504            | 275,504   | 262,590        | 272,053                                              |                                                    | 3,451                                                  |                                                                               | 3,451                                                                             |                                                                                     | 275,504                                                       |                                                      |                                           |                                     | 794                                                                   | 05/25/2036                                     | 1.D FM                                                                                                           |
| 670001-AC-0          | NOVELIS CORPORATION       |              | 08/25/2021       | SECURITY CALLED at    |                                 | 103,381            | 1,550,715 | 1,580,475      | 1,559,400                                            |                                                    | (13,320)                                               |                                                                               | (13,320)                                                                          |                                                                                     | 1,546,080                                                     |                                                      | (46,080)                                  | (46,080)                            | 119,257                                                               | 09/30/2026                                     | 4.A FE                                                                                                           |
| 67113A-AP-5          | OBX 2019-EXP3 1A8         |              | 09/01/2021       | MBS PAYDOWN           |                                 | 729,353            | 729,353   | 736,534        | 732,507                                              |                                                    | (3,154)                                                |                                                                               | (3,154)                                                                           |                                                                                     | 729,353                                                       |                                                      |                                           |                                     | 17,073                                                                | 10/25/2059                                     | 1.D FM                                                                                                           |
| 67113K-AL-2          | OBX 2019-EXP2 2A2         |              | 09/25/2021       | MBS PAYDOWN           |                                 | 434,251            | 434,251   | 434,251        |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 434,251                                                       |                                                      |                                           |                                     | 3,847                                                                 | 06/25/2059                                     | 1.D FM                                                                                                           |
| 67448W-BE-7          | OBX 2020-EXP3 2A2         |              | 09/25/2021       | MBS PAYDOWN           |                                 | 474,284            | 474,284   | 474,285        | 474,285                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 474,284                                                       |                                                      |                                           |                                     | 4,223                                                                 | 01/25/2060                                     | 1.D FM                                                                                                           |
| 67647W-CF-2          | BVINV 2021-3 B3A          |              | 09/01/2021       | MBS PAYDOWN           |                                 | 2,029              | 2,029     | 2,126          |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,029                                                         |                                                      |                                           |                                     | 6                                                                     | 07/25/2051                                     | 1.D Z                                                                                                            |
| 68275C-AC-2          | FB 2005-1 A3              |              | 09/08/2021       | MBS PAYDOWN           |                                 | 109,404            | 109,404   | 107,752        | 109,263                                              |                                                    | 141                                                    |                                                                               | 141                                                                               |                                                                                     | 109,404                                                       |                                                      |                                           |                                     | 3,844                                                                 | 08/10/2035                                     | 1.D FM                                                                                                           |
| 68383N-CA-9          | OPMAC 2005-4 1APT         |              | 09/25/2021       | MBS PAYDOWN           |                                 | 72,138             | 72,138    | 65,247         | 70,224                                               |                                                    | 1,914                                                  |                                                                               | 1,914                                                                             |                                                                                     | 72,138                                                        |                                                      |                                           |                                     | 347                                                                   | 11/25/2035                                     | 1.D FM                                                                                                           |
| 68389F-EG-5          | OMILT 2003-6 M1           |              | 08/25/2021       | MBS PAYDOWN           |                                 | 1,229,946          | 1,229,946 | 1,223,796      | 1,223,460                                            |                                                    | 6,486                                                  |                                                                               | 6,486                                                                             |                                                                                     | 1,229,946                                                     |                                                      |                                           |                                     | 8,886                                                                 | 11/25/2033                                     | 1.D FM                                                                                                           |
| 68389F-JH-8          | OMILT 2005-4 M1           |              | 07/02/2021       | PRIOR YEAR INCOME     |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     | 42                                                                    | 11/25/2035                                     | 1.D FM                                                                                                           |
| 69337B-AH-7          | PHHAM 2007-1 21A          |              | 09/01/2021       | MBS PAYDOWN           |                                 | 40,906             | 50,187    | 37,886         | 40,680                                               |                                                    | 226                                                    |                                                                               | 226                                                                               |                                                                                     | 40,906                                                        |                                                      |                                           |                                     | 1,966                                                                 | 02/25/2037                                     | 1.D FM                                                                                                           |
| 69374X-AA-8          | PSMC 2019-2 A1            |              | 09/01/2021       | MBS PAYDOWN           |                                 | 279,032            | 279,032   | 284,612        | 286,871                                              |                                                    | (7,839)                                                |                                                                               | (7,839)                                                                           |                                                                                     | 279,032                                                       |                                                      |                                           |                                     | 6,471                                                                 | 10/25/2049                                     | 1.D FM                                                                                                           |
| 70069F-BS-5          | PPSI 2004-WHO1 M2         |              | 09/25/2021       | MBS PAYDOWN           |                                 | 266,473            | 266,473   | 250,830        | 262,151                                              |                                                    | 4,321                                                  |                                                                               | 4,321                                                                             |                                                                                     | 266,473                                                       |                                                      |                                           |                                     | 1,974                                                                 | 09/25/2034                                     | 1.D FM                                                                                                           |
| 70137#-AA-3          | PARKLEY-GLEN (ALBERTSONS) |              | 09/01/2021       | SINKING FUND PMT      |                                 | 23,130             | 23,130    | 24,521         | 23,338                                               |                                                    | (209)                                                  |                                                                               | (209)                                                                             |                                                                                     | 23,130                                                        |                                                      |                                           |                                     | 1,055                                                                 | 09/01/2022                                     | 3.C                                                                                                              |
| 72345H-AA-3          | PINNACLE BANK TN          |              | 07/30/2021       | SECURITY CALLED at    |                                 | 100,000            | 4,000,000 | 3,960,920      | 3,975,294                                            |                                                    | 24,706                                                 |                                                                               | 24,706                                                                            |                                                                                     | 4,000,000                                                     |                                                      |                                           |                                     | 101,000                                                               | 07/30/2025                                     | 1.G FE                                                                                                           |
| 72703P-AC-7          | PLNT 2019-1A A2           |              | 09/05/2021       | MBS PAYDOWN           |                                 | 5,000              | 5,000     | 5,147          | 5,012                                                |                                                    | (12)                                                   |                                                                               | (12)                                                                              |                                                                                     | 5,000                                                         |                                                      |                                           |                                     | 145                                                                   | 12/05/2049                                     | 2.C FE                                                                                                           |
| 73316N-AB-1          | POPLR 2007-A A2           |              | 09/25/2021       | MBS PAYDOWN           |                                 | 166,512            | 166,512   | 143,200        | 161,553                                              |                                                    | 4,958                                                  |                                                                               | 4,958                                                                             |                                                                                     | 166,512                                                       |                                                      |                                           |                                     | 394                                                                   | 06/25/2047                                     | 1.D FM                                                                                                           |
| 73316P-CK-4          | POPLR 2005-2 M1           |              | 09/01/2021       | MBS PAYDOWN           |                                 | 716,439            | 716,439   | 708,980        | 715,202                                              |                                                    | 1,238                                                  |                                                                               | 1,238                                                                             |                                                                                     | 716,439                                                       |                                                      |                                           |                                     | 18,756                                                                | 04/25/2035                                     | 1.D FM                                                                                                           |
| 73316P-DS-6          | POPLR 2005-3 M1           |              | 09/01/2021       | MBS PAYDOWN           |                                 | 1,342,104          | 1,342,104 | 1,315,746      | 1,339,001                                            |                                                    | 3,102                                                  |                                                                               | 3,102                                                                             |                                                                                     | 1,342,104                                                     |                                                      |                                           |                                     | 33,602                                                                | 07/25/2035                                     | 1.D FM                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                               | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|---------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                 |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                     | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 73316P-GV-6          | POPLR 2005-5 MV1                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 76,828             | 76,828    | 70,970         | 75,145                                               |                                                    | 1,683                                                  |                                                                               | 1,683                                                                             |                                                                                     | 76,828                                                        |                                                      |                                           |                                     | 258                                                                   | 11/25/2035                                     | 1.D FM                                                                                                           |
| 73316P-HP-8          | POPLR 2005-D A5                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 362,362            | 362,362   | 342,545        | 360,391                                              |                                                    | 1,971                                                  |                                                                               | 1,971                                                                             |                                                                                     | 362,362                                                       |                                                      |                                           |                                     | 9,177                                                                 | 01/25/2036                                     | 1.D FM                                                                                                           |
| 73316P-KJ-8          | POPLR 2006-B M1                 |              | 09/25/2021       | MBS PAYDOWN          |                                 | 142,860            | 142,860   | 136,253        | 142,147                                              |                                                    | 713                                                    |                                                                               | 713                                                                               |                                                                                     | 142,860                                                       |                                                      |                                           |                                     | 656                                                                   | 05/25/2036                                     | 1.D FM                                                                                                           |
| 73557*-AB-0          | PORT WASHINGTON GEN STATION LLC |              | 09/15/2021       | SINKING FUND PMT     |                                 | 94,726             | 94,726    | 94,726         | 94,726                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 94,726                                                        |                                                      |                                           |                                     | 3,791                                                                 | 06/15/2033                                     | 1.F                                                                                                              |
| 74162F-AB-1          | PRIME 2007-1 A2                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 130,779            | 174,917   | 134,980        | 131,055                                              |                                                    | (276)                                                  |                                                                               | (276)                                                                             |                                                                                     | 130,779                                                       |                                                      |                                           |                                     | 6,281                                                                 | 03/25/2037                                     | 1.D FM                                                                                                           |
| 74166Y-AA-8          | PROSE 2019-1A A2                |              | 07/30/2021       | MBS PAYDOWN          |                                 | 20,000             | 20,000    | 20,000         | 20,000                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 20,000                                                        |                                                      |                                           |                                     | 671                                                                   | 07/30/2049                                     | 2.B FE                                                                                                           |
| 74922N-AB-5          | RALI 2006-QA10 A2               |              | 09/25/2021       | MBS PAYDOWN          |                                 | 231,014            | 217,917   | 162,893        | 224,519                                              |                                                    | 6,496                                                  |                                                                               | 6,496                                                                             |                                                                                     | 231,014                                                       |                                                      |                                           |                                     | 484                                                                   | 12/25/2036                                     | 1.D FM                                                                                                           |
| 74922W-AA-7          | RALI 2007-QH3 A1                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 62,869             | 62,869    | 55,227         | 61,668                                               |                                                    | 1,202                                                  |                                                                               | 1,202                                                                             |                                                                                     | 62,869                                                        |                                                      |                                           |                                     | 111                                                                   | 04/25/2037                                     | 1.D FM                                                                                                           |
| 74923L-AB-8          | RALI 2007-Q04 A1A               |              | 09/25/2021       | MBS PAYDOWN          |                                 | 199,687            | 199,687   | 180,280        | 194,805                                              |                                                    | 4,882                                                  |                                                                               | 4,882                                                                             |                                                                                     | 199,687                                                       |                                                      |                                           |                                     | 511                                                                   | 05/25/2047                                     | 1.D FM                                                                                                           |
| 74924Y-AC-7          | RASC 2007-KS3 A13               |              | 09/25/2021       | MBS PAYDOWN          |                                 | 344,603            | 344,603   | 311,335        | 334,133                                              |                                                    | 10,470                                                 |                                                                               | 10,470                                                                            |                                                                                     | 344,603                                                       |                                                      |                                           |                                     | 828                                                                   | 04/25/2037                                     | 1.D FM                                                                                                           |
| 749357-AA-7          | RCKT 2019-1 A1                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 666,448            | 666,448   | 676,757        | 671,394                                              |                                                    | (4,945)                                                |                                                                               | (4,945)                                                                           |                                                                                     | 666,448                                                       |                                                      |                                           |                                     | 15,451                                                                | 09/25/2049                                     | 1.D FM                                                                                                           |
| 74957E-AF-4          | RFMSI 2006-S5 A6                |              | 09/01/2021       | MBS PAYDOWN          |                                 | 53,648             | 44,876    | 53,005         | 644                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 53,648                                                        |                                                      |                                           |                                     | 2,238                                                                 | 06/25/2036                                     | 1.D FM                                                                                                           |
| 74957E-AM-9          | RFMSI 2006-S5 A12               |              | 09/01/2021       | MBS PAYDOWN          |                                 | 90,861             | 95,603    | 76,482         | 89,698                                               |                                                    | 1,164                                                  |                                                                               | 1,164                                                                             |                                                                                     | 90,861                                                        |                                                      |                                           |                                     | 3,790                                                                 | 06/25/2036                                     | 1.D FM                                                                                                           |
| 74978F-AA-7          | RAAC 2007-SP3 A1                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 108,436            | 108,436   | 106,139        | 107,070                                              |                                                    | 1,366                                                  |                                                                               | 1,366                                                                             |                                                                                     | 108,436                                                       |                                                      |                                           |                                     | 890                                                                   | 09/25/2047                                     | 1.D FM                                                                                                           |
| 75114H-AA-5          | RALI 2006-Q05 1A1               |              | 09/25/2021       | MBS PAYDOWN          |                                 | 168,575            | 168,575   | 148,346        | 166,473                                              |                                                    | 2,102                                                  |                                                                               | 2,102                                                                             |                                                                                     | 168,575                                                       |                                                      |                                           |                                     | 576                                                                   | 05/25/2046                                     | 1.D FM                                                                                                           |
| 75114H-AD-9          | RALI 2006-Q05 2A1               |              | 09/25/2021       | MBS PAYDOWN          |                                 | 339,389            | 338,300   | 259,011        | 324,541                                              |                                                    | 14,848                                                 |                                                                               | 14,848                                                                            |                                                                                     | 339,389                                                       |                                                      |                                           |                                     | 1,088                                                                 | 05/25/2046                                     | 1.D FM                                                                                                           |
| 75114H-AD-7          | RALI 2006-QA3 A1                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 64,946             | 58,543    | 51,847         | 48,224                                               |                                                    | 16,722                                                 |                                                                               | 16,722                                                                            |                                                                                     | 64,946                                                        |                                                      |                                           |                                     | 176                                                                   | 04/25/2036                                     | 1.D FM                                                                                                           |
| 751153-AA-5          | RALI 2006-Q010 A1               |              | 09/25/2021       | MBS PAYDOWN          |                                 | 468,075            | 468,075   | 360,783        | 450,922                                              |                                                    | 17,153                                                 |                                                                               | 17,153                                                                            |                                                                                     | 468,075                                                       |                                                      |                                           |                                     | 1,376                                                                 | 01/25/2037                                     | 1.D FM                                                                                                           |
| 75115Y-AA-7          | RALI 2007-Q01 A1                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 501,325            | 440,985   | 501,325        | 493,116                                              |                                                    | 8,209                                                  |                                                                               | 8,209                                                                             |                                                                                     | 501,325                                                       |                                                      |                                           |                                     | 895                                                                   | 02/25/2047                                     | 1.D FM                                                                                                           |
| 75157D-AC-8          | RAMP 2007-RS2 A3                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 486,093            | 477,479   | 310,297        | 476,048                                              |                                                    | 10,045                                                 |                                                                               | 10,045                                                                            |                                                                                     | 486,093                                                       |                                                      |                                           |                                     | 1,571                                                                 | 05/25/2037                                     | 1.D FM                                                                                                           |
| 75409Q-DH-1          | RATE 2021-J2 B3                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 6,010              | 6,010     | 5,749          |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 6,010                                                         |                                                      |                                           |                                     | 14                                                                    | 08/25/2051                                     | 1.D Z                                                                                                            |
| 75970N-BE-6          | RAMC 2005-3 AF4                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 291,469            | 291,469   | 260,045        | 286,336                                              |                                                    | 5,132                                                  |                                                                               | 5,132                                                                             |                                                                                     | 291,469                                                       |                                                      |                                           |                                     | 10,186                                                                | 11/25/2035                                     | 1.D FM                                                                                                           |
| 759950-EM-6          | RAMC 2004-4 AF5                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 51,955             | 51,955    | 50,579         | 51,851                                               |                                                    | 104                                                    |                                                                               | 104                                                                               |                                                                                     | 51,955                                                        |                                                      |                                           |                                     | 1,425                                                                 | 02/25/2035                                     | 1.D FM                                                                                                           |
| 76110W-N6-9          | RASC 2005-KS2 M1                |              | 09/25/2021       | MBS PAYDOWN          |                                 | 41,787             | 38,927    | 40,461         | 41,787                                               |                                                    | 1,325                                                  |                                                                               | 1,325                                                                             |                                                                                     | 41,787                                                        |                                                      |                                           |                                     | 215                                                                   | 03/25/2035                                     | 1.D FM                                                                                                           |
| 761118-UG-1          | RALI 2006-QS2 1A1               |              | 09/01/2021       | MBS PAYDOWN          |                                 | 62,437             | 68,631    | 47,699         | 62,076                                               |                                                    | 360                                                    |                                                                               | 360                                                                               |                                                                                     | 62,437                                                        |                                                      |                                           |                                     | 2,471                                                                 | 02/25/2036                                     | 1.D FM                                                                                                           |
| 76111X-RB-1          | RFMSI 2004-S9 1A23              |              | 09/01/2021       | MBS PAYDOWN          |                                 | 54,725             | 50,142    | 54,311         | 54,311                                               |                                                    | 414                                                    |                                                                               | 414                                                                               |                                                                                     | 54,725                                                        |                                                      |                                           |                                     | 1,900                                                                 | 12/25/2034                                     | 1.D FM                                                                                                           |
| 76112B-2S-8          | RAMP 2006-RS2 A3B               |              | 09/25/2021       | MBS PAYDOWN          |                                 | 249,660            | 249,660   | 231,247        | 245,937                                              |                                                    | 3,722                                                  |                                                                               | 3,722                                                                             |                                                                                     | 249,660                                                       |                                                      |                                           |                                     | 1,400                                                                 | 03/25/2036                                     | 1.D FM                                                                                                           |
| 76112B-K3-3          | RAMP 2005-EFC6 M2               |              | 09/27/2021       | MBS PAYDOWN          |                                 | 204,795            | 204,795   | 182,267        | 200,159                                              |                                                    | 4,636                                                  |                                                                               | 4,636                                                                             |                                                                                     | 204,795                                                       |                                                      |                                           |                                     | 1,034                                                                 | 11/25/2035                                     | 1.D FM                                                                                                           |
| 76112B-SQ-4          | RAAC 2005-SP1 2A3               |              | 09/01/2021       | MBS PAYDOWN          |                                 | 17,602             | 17,602    | 15,930         | 17,355                                               |                                                    | 247                                                    |                                                                               | 247                                                                               |                                                                                     | 17,602                                                        |                                                      |                                           |                                     | 642                                                                   | 09/25/2034                                     | 1.D FM                                                                                                           |
| 76114D-AE-4          | RAST 2006-A15 A5                |              | 07/01/2021       | MBS PAYDOWN          |                                 | 15,519             | 15,519    | 11,009         | 15,783                                               |                                                    | (264)                                                  |                                                                               | (264)                                                                             |                                                                                     | 15,519                                                        |                                                      |                                           |                                     | 575                                                                   | 01/25/2037                                     | 1.D FM                                                                                                           |
| 78443C-BH-6          | SLMA 2004-A A3                  |              | 09/15/2021       | MBS PAYDOWN          |                                 | 141,048            | 141,048   | 131,968        | 139,609                                              |                                                    | 1,439                                                  |                                                                               | 1,439                                                                             |                                                                                     | 141,048                                                       |                                                      |                                           |                                     | 615                                                                   | 06/15/2033                                     | 1.C FE                                                                                                           |
| 78469P-AA-2          | SOFI 2016-A A1                  |              | 09/25/2021       | MBS PAYDOWN          |                                 | 21,358             | 21,358    | 21,166         | 21,291                                               |                                                    | 67                                                     |                                                                               | 67                                                                                |                                                                                     | 21,358                                                        |                                                      |                                           |                                     | 257                                                                   | 08/25/2036                                     | 1.A FE                                                                                                           |
| 78469X-AE-7          | SPX FLOW INC                    |              | 09/02/2021       | SECURITY CALLED at   |                                 | 102,938            |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| 78470R-AA-5          | SOFI 2016-E A1                  |              | 09/25/2021       | MBS PAYDOWN          |                                 | 4,117,520          | 4,000,000 | 4,125,000      | 4,075,741                                            |                                                    | (12,933)                                               |                                                                               | (12,933)                                                                          |                                                                                     | 4,062,808                                                     |                                                      | (62,808)                                  | (62,808)                            | 363,617                                                               | 08/15/2026                                     | 4.A FE                                                                                                           |
| 81375W-JT-4          | SABR 2006-FR1 A2C               |              | 09/25/2021       | MBS PAYDOWN          |                                 | 87,567             | 87,567    | 88,385         | 87,567                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 87,567                                                        |                                                      |                                           |                                     | 559                                                                   | 07/25/2039                                     | 1.A FE                                                                                                           |
| 81743A-AA-7          | SEMT 2019-5 A1                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 230,436            | 230,436   | 215,889        | 223,635                                              |                                                    | 6,800                                                  |                                                                               | 6,800                                                                             |                                                                                     | 230,436                                                       |                                                      |                                           |                                     | 1,076                                                                 | 11/25/2035                                     | 1.D FM                                                                                                           |
| 81744L-AA-2          | SEMT 2019-2 1A1                 |              | 09/20/2021       | MBS PAYDOWN          |                                 | 1,010,556          | 1,010,545 | 1,028,230      | 1,020,706                                            |                                                    | (10,150)                                               |                                                                               | (10,150)                                                                          |                                                                                     | 1,010,556                                                     |                                                      |                                           |                                     | 23,569                                                                | 12/25/2049                                     | 1.D FM                                                                                                           |
| 81744M-AA-0          | SEMT 2007-3 1A1                 |              | 09/20/2021       | MBS PAYDOWN          |                                 | 19,911             | 19,911    | 17,621         | 19,416                                               |                                                    | 495                                                    |                                                                               | 495                                                                               |                                                                                     | 19,911                                                        |                                                      |                                           |                                     | 63                                                                    | 06/20/2036                                     | 1.D FM                                                                                                           |
| 81745J-AA-6          | SEMT 2013-11 A1                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 29,130             | 29,130    | 26,072         | 28,517                                               |                                                    | 613                                                    |                                                                               | 613                                                                               |                                                                                     | 29,130                                                        |                                                      |                                           |                                     | 105                                                                   | 07/20/2036                                     | 1.D FM                                                                                                           |
| 81746Q-AG-6          | SEMT 2018-2 A7                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 16,720             | 16,720    | 15,913         | 16,287                                               |                                                    | 433                                                    |                                                                               | 433                                                                               |                                                                                     | 16,720                                                        |                                                      |                                           |                                     | 401                                                                   | 09/25/2043                                     | 1.D FM                                                                                                           |
| 81746W-AN-8          | SEMT 2018-2 A7                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 2,058,546          | 2,058,546 | 2,108,401      | 2,066,197                                            |                                                    | (7,651)                                                |                                                                               | (7,651)                                                                           |                                                                                     | 2,058,546                                                     |                                                      |                                           |                                     | 47,622                                                                | 02/25/2048                                     | 1.D FM                                                                                                           |
| 81747A-AN-5          | SEMT 2018-CH3 A13               |              | 09/01/2021       | MBS PAYDOWN          |                                 | 579,325            | 579,325   | 589,665        | 580,183                                              |                                                    | (858)                                                  |                                                                               | (858)                                                                             |                                                                                     | 579,325                                                       |                                                      |                                           |                                     | 17,429                                                                | 08/25/2048                                     | 1.D FM                                                                                                           |
| 81747A-AN-5          | SEMT 2019-1 A7                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 347,306            | 347,306   | 341,360        | 344,542                                              |                                                    | 2,764                                                  |                                                                               | 2,764                                                                             |                                                                                     | 347,306                                                       |                                                      |                                           |                                     | 9,188                                                                 | 02/25/2049                                     | 1.D FM                                                                                                           |
| 81747A-BN-4          | SEMT 2019-1 A19                 |              | 09/01/2021       | MBS PAYDOWN          |                                 | 191,018            | 191,018   | 189,974        | 190,154                                              |                                                    | 864                                                    |                                                                               | 864                                                                               |                                                                                     | 191,018                                                       |                                                      |                                           |                                     | 5,053                                                                 | 02/25/2049                                     | 1.D FM                                                                                                           |
| 81747G-AA-0          | SEMT 2018-5 A1                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 807,823            | 807,823   | 822,465        | 817,617                                              |                                                    | (9,795)                                                |                                                                               | (9,795)                                                                           |                                                                                     | 807,823                                                       |                                                      |                                           |                                     | 19,192                                                                | 05/25/2048                                     | 1.D FM                                                                                                           |
| 81747M-AN-9          | SEMT 2019-CH1 A13               |              | 09/01/2021       | MBS PAYDOWN          |                                 | 1,539,667          | 1,539,667 | 1,586,946      | 1,554,149                                            |                                                    | (14,482)                                               |                                                                               | (14,482)                                                                          |                                                                                     | 1,539,667                                                     |                                                      |                                           |                                     | 46,712                                                                | 03/25/2049                                     | 1.D FM                                                                                                           |
| 81748B-AB-8          | SEMT 2019-3 A2                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 1,194,864          | 1,194,864 | 1,213,720      | 1,203,670                                            |                                                    | (8,806)                                                |                                                                               | (8,806)                                                                           |                                                                                     | 1,194,864                                                     |                                                      |                                           |                                     | 27,681                                                                | 09/25/2049                                     | 1.D FM                                                                                                           |
| 81748J-AA-3          | SEMT 2019-4 A1                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 238,838            | 238,838   | 243,839        | 241,078                                              |                                                    | (2,240)                                                |                                                                               | (2,240)                                                                           |                                                                                     | 238,838                                                       |                                                      |                                           |                                     | 5,545                                                                 | 11/25/2049                                     | 1.D FM                                                                                                           |
| 81748R-CE-5          | SEMT 2020-4 B3                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 10,469             | 10,469    | 10,158         | 10,450                                               |                                                    | 18                                                     |                                                                               | 18                                                                                |                                                                                     | 10,469                                                        |                                                      |                                           |                                     | 210                                                                   | 11/25/2050                                     | 1.D FM                                                                                                           |
| 81748R-CF-2          | SEMT 2020-4 B4                  |              | 09/01/2021       | MBS PAYDOWN          |                                 | 4,832              | 4,832     | 4,169          | 4,798                                                |                                                    | 34                                                     |                                                                               | 34                                                                                |                                                                                     | 4,832                                                         |                                                      |                                           |                                     | 97                                                                    | 11/25/2050                                     | 3.C FE                                                                                                           |
| 81761T-AC-9          | SERV 2020-1 A211                |              | 07/30/2021       | MBS PAYDOWN          |                                 | 25,000             | 25,000    | 25,000         | 25,000                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 25,000                                                        |                                                      |                                           |                                     | 535                                                                   | 01/30/2051                                     | 2.C FE                                                                                                           |
| 817743-AA-5          | SPRO 2019-1A A2                 |              | 07/25/2021       | MBS PAYDOWN          |                                 | 13,313             | 13,313    | 13,381         | 13,320                                               |                                                    | (7)                                                    |                                                                               | (7)                                                                               |                                                                                     | 13,313                                                        |                                                      |                                           |                                     | 388                                                                   | 10/25/2049                                     | 2.C FE                                                                                                           |
| 826525-AC-1          | SRFC 2020-2A C                  |              | 09/20/2021       | MBS PAYDOWN          |                                 | 682,558            | 682,558   | 682,473        | 681,463                                              |                                                    | 1,095                                                  |                                                                               | 1,095                                                                             |                                                                                     | 682,558                                                       |                                                      |                                           |                                     | 15,900                                                                | 07/20/2037                                     | 2.B FE                                                                                                           |
| 82652N-AA-6          | SRFC 2019-3A A                  |              | 09/20/2021       | MBS PAYDOWN          |                                 | 330,015            | 330,015   | 306,914        | 322,621                                              |                                                    | 7,394                                                  |                                                                               | 7,394                                                                             |                                                                                     | 330,015                                                       |                                                      |                                           |                                     | 5,105                                                                 | 08/20/2036                                     | 1.A FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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-<br>eign | Disposal<br>Date | Name<br>of Purchaser                              | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 82967N-AW-8           | SIRIUS XM RADIO INC                   |              | 09/02/2021       | SECURITY CALLED at<br>102.688                     |                                 | 2,567,200          | 2,500,000  | 2,501,250      | 2,500,655                                            |                                                    |                                                        | (115)                                                                         | (115)                                                                             |                                                                                     | 2,500,540                                                     |                                                      | (540)                                     | (540)                               | 219,118                                                               | 07/15/2026                                     | 3.C FE                                                                                                           |
| 83402Q-AC-6           | SCLP 2016-2 B                         |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 811,492            | 811,492    | 811,206        | 812,292                                              |                                                    |                                                        | (801)                                                                         | (801)                                                                             |                                                                                     | 811,492                                                       |                                                      |                                           |                                     | 25,620                                                                | 10/27/2025                                     | 1.A FE                                                                                                           |
| 83405T-AA-1           | SCLP 2019-3 A                         |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 819,754            | 819,754    | 808,482        | 810,350                                              |                                                    |                                                        | 9,404                                                                         | 9,404                                                                             |                                                                                     | 819,754                                                       |                                                      |                                           |                                     | 15,791                                                                | 05/25/2028                                     | 1.A FE                                                                                                           |
| 83406C-AA-7           | SCLP 2019-2 A                         |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 312,318            | 312,318    | 290,261        | 289,386                                              |                                                    |                                                        | 22,933                                                                        | 22,933                                                                            |                                                                                     | 312,318                                                       |                                                      |                                           |                                     | 6,014                                                                 | 04/25/2028                                     | 1.A FE                                                                                                           |
| 83612J-AC-8           | SVHE 2006-EQ1 A3                      |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 700,119            | 700,119    | 559,352        | 656,336                                              |                                                    |                                                        | 43,783                                                                        | 43,783                                                                            |                                                                                     | 700,119                                                       |                                                      |                                           |                                     | 1,258                                                                 | 10/25/2036                                     | 1.D FM                                                                                                           |
| 83612Q-AC-2           | SVHE 2007-NS1 A3                      |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 900,788            | 900,788    | 634,492        | 857,368                                              |                                                    |                                                        | 43,420                                                                        | 43,420                                                                            |                                                                                     | 900,788                                                       |                                                      |                                           |                                     | 1,824                                                                 | 01/25/2037                                     | 1.D FM                                                                                                           |
| 84075#-AA-8           | S WILLOW EDF (AHOLD/STOP & SHOP)      |              | 09/01/2021       | SINKING FUND PMT<br>SECURITY CALLED at<br>100.000 |                                 | 116,450            | 116,450    | 116,473        | 116,451                                              |                                                    |                                                        | (1)                                                                           | (1)                                                                               |                                                                                     | 116,450                                                       |                                                      |                                           |                                     | 5,826                                                                 | 01/01/2027                                     | 2.B                                                                                                              |
| 84470P-AC-3           | SOUTHSIDE BANCSHARES INC              |              | 09/30/2021       | WELLS FARGO SECURITY                              |                                 | 7,000,000          | 7,000,000  | 7,000,000      | 7,000,000                                            |                                                    |                                                        | (347)                                                                         | (347)                                                                             |                                                                                     | 7,000,000                                                     |                                                      | 92,207                                    | 92,207                              | 385,000                                                               | 09/30/2026                                     | 2.B FE                                                                                                           |
| 845743-BQ-5           | SOUTHWESTERN PUBLIC SERV              |              | 09/28/2021       | SINKING FUND PMT                                  |                                 | 2,133,280          | 2,000,000  | 2,041,420      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,041,073                                                     |                                                      |                                           |                                     | 42,500                                                                | 08/15/2046                                     | 1.G FE                                                                                                           |
| 84683#-AB-0           | SPARTAN PETR CO (BP/AMOCO)            |              | 09/01/2021       | SINKING FUND PMT                                  |                                 | 34,724             | 34,724     | 34,724         | 34,724                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 34,724                                                        |                                                      |                                           |                                     | 1,679                                                                 | 12/01/2021                                     | 1.C                                                                                                              |
| 86207#-AA-4           | STONEHENGE CAP                        |              | 09/01/2021       | SINKING FUND PMT                                  |                                 | 13,281             | 13,281     | 13,281         | 13,281                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 13,281                                                        |                                                      |                                           |                                     | 738                                                                   | 03/01/2023                                     | 1.A FE                                                                                                           |
| 86212X-AC-4           | STR 2019-1 A3                         |              | 09/20/2021       | MBS PAYDOWN                                       |                                 | 2,813              | 2,813      | 2,764          | 2,805                                                |                                                    |                                                        | 7                                                                             | 7                                                                                 |                                                                                     | 2,813                                                         |                                                      |                                           |                                     | 65                                                                    | 11/20/2049                                     | 1.E FE                                                                                                           |
| 86212X-AD-2           | STR 2019-1 A4                         |              | 09/20/2021       | MBS PAYDOWN                                       |                                 | 22,500             | 22,500     | 22,491         | 22,448                                               |                                                    |                                                        | 52                                                                            | 52                                                                                |                                                                                     | 22,500                                                        |                                                      |                                           |                                     | 674                                                                   | 11/20/2049                                     | 1.E FE                                                                                                           |
| 86213A-AB-5           | STR 2013-3A A2                        |              | 09/20/2021       | MBS PAYDOWN                                       |                                 | 9,248              | 9,248      | 9,730          | 9,441                                                |                                                    |                                                        | (193)                                                                         | (193)                                                                             |                                                                                     | 9,248                                                         |                                                      |                                           |                                     | 321                                                                   | 11/20/2043                                     | 1.E FE                                                                                                           |
| 86358E-F6-9           | SAIL 2006-2 A3                        |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 72,773             | 72,773     | 64,859         | 69,154                                               |                                                    |                                                        | 3,620                                                                         | 3,620                                                                             |                                                                                     | 72,773                                                        |                                                      |                                           |                                     | 226                                                                   | 04/25/2036                                     | 1.D FM                                                                                                           |
| 86358E-EK-8           | SAIL 2003-BC11 A3                     |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 194,296            | 194,296    | 192,596        | 193,940                                              |                                                    |                                                        | 356                                                                           | 356                                                                               |                                                                                     | 194,296                                                       |                                                      |                                           |                                     | 1,404                                                                 | 10/25/2033                                     | 1.D FM                                                                                                           |
| 86358E-RB-4           | SAIL 2005-2 M2                        |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 70,600             | 70,600     | 66,783         | 69,653                                               |                                                    |                                                        | 947                                                                           | 947                                                                               |                                                                                     | 70,600                                                        |                                                      |                                           |                                     | 379                                                                   | 03/25/2035                                     | 1.D FM                                                                                                           |
| 86358E-RX-6           | SAIL 2005-3 M3                        |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 592,626            | 592,626    | 584,200        | 591,300                                              |                                                    |                                                        | 1,326                                                                         | 1,326                                                                             |                                                                                     | 592,626                                                       |                                                      |                                           |                                     | 3,359                                                                 | 04/25/2035                                     | 1.D FM                                                                                                           |
| 86358E-SM-9           | SAIL 2005-4 M3                        |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 374,129            | 374,129    | 346,303        | 360,392                                              |                                                    |                                                        | 13,737                                                                        | 13,737                                                                            |                                                                                     | 374,129                                                       |                                                      |                                           |                                     | 2,097                                                                 | 05/25/2035                                     | 1.D FM                                                                                                           |
| 86358E-UH-4           | SAIL 2005-HE1 M2                      |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 286,004            | 286,004    | 276,619        | 284,590                                              |                                                    |                                                        | 1,414                                                                         | 1,414                                                                             |                                                                                     | 286,004                                                       |                                                      |                                           |                                     | 1,570                                                                 | 07/25/2035                                     | 1.D FM                                                                                                           |
| 86359A-2G-7           | SAIL 2003-BC10 A4                     |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 258,135            | 258,135    | 248,132        | 253,719                                              |                                                    |                                                        | 4,416                                                                         | 4,416                                                                             |                                                                                     | 258,135                                                       |                                                      |                                           |                                     | 1,897                                                                 | 10/25/2033                                     | 1.D FM                                                                                                           |
| 86359D-UJ-4           | LBSBC 2005-2A M3                      |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 871,063            | 871,063    | 828,055        | 863,869                                              |                                                    |                                                        | 7,195                                                                         | 7,195                                                                             |                                                                                     | 871,063                                                       |                                                      |                                           |                                     | 4,421                                                                 | 09/25/2030                                     | 1.D FE                                                                                                           |
| 86359D-UL-9           | LXS 2005-SN 1A1                       |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 306,733            | 306,733    | 279,712        | 297,207                                              |                                                    |                                                        | 9,526                                                                         | 9,526                                                                             |                                                                                     | 306,733                                                       |                                                      |                                           |                                     | 797                                                                   | 11/25/2035                                     | 1.D FM                                                                                                           |
| 86359D-VD-6           | SASC 2005-OPT1 A3                     |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 144,480            | 144,480    | 77,297         | 140,242                                              |                                                    |                                                        | 4,238                                                                         | 4,238                                                                             |                                                                                     | 144,480                                                       |                                                      |                                           |                                     | 848                                                                   | 11/25/2035                                     | 1.D FM                                                                                                           |
| 86772F-AA-9           | SUNRN 2019-2 A                        |              | 07/30/2021       | MBS PAYDOWN                                       |                                 | 704                | 704        | 704            | 702                                                  |                                                    |                                                        | 2                                                                             | 2                                                                                 |                                                                                     | 704                                                           |                                                      |                                           |                                     | 19                                                                    | 02/01/2055                                     | 1.F FE                                                                                                           |
| 86790#-AA-7           | SUPER BATH ROUTE 1 LCC (SHAW'S)       |              | 09/01/2021       | SINKING FUND PMT                                  |                                 | 143,322            | 143,322    | 143,322        | 143,322                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 143,322                                                       |                                                      |                                           |                                     | 6,811                                                                 | 07/01/2028                                     | 2.B                                                                                                              |
| 86801F-A8-5           | SUNSTONE HOTEL PARTNERSHIP LLC        |              | 07/12/2021       | RETURN OF CAPITAL                                 |                                 | 50,000             | 50,000     | 50,000         | 50,000                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 50,000                                                        |                                                      |                                           |                                     |                                                                       | 01/10/2028                                     | 3.A                                                                                                              |
| 87166P-AA-9           | SYNIT 2018-A1 A                       |              | 09/15/2021       | MBS PAYDOWN                                       |                                 | 9,345,000          | 9,345,000  | 9,570,959      | 9,417,537                                            |                                                    |                                                        | (72,537)                                                                      | (72,537)                                                                          |                                                                                     | 9,345,000                                                     |                                                      |                                           |                                     | 236,896                                                               | 09/15/2024                                     | 1.A FE                                                                                                           |
| 87244B-AA-6           | TGIF 2017-1A A2                       |              | 07/30/2021       | MBS PAYDOWN                                       |                                 | 157,609            | 157,609    | 160,767        | 157,666                                              |                                                    |                                                        | (57)                                                                          | (57)                                                                              |                                                                                     | 157,609                                                       |                                                      |                                           |                                     | 7,331                                                                 | 04/30/2047                                     | 4.B FE                                                                                                           |
| 87342R-AC-8           | BELL 2016-1A A23                      |              | 08/25/2021       | MBS PAYDOWN                                       |                                 | 43,750             | 43,750     | 43,750         | 43,750                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 43,750                                                        |                                                      |                                           |                                     | 1,631                                                                 | 05/25/2046                                     | 2.B FE                                                                                                           |
| 87342R-AE-4           | BELL 2018-1A A211                     |              | 08/25/2021       | MBS PAYDOWN                                       |                                 | 34,250             | 34,250     | 34,889         | 34,306                                               |                                                    |                                                        | (56)                                                                          | (56)                                                                              |                                                                                     | 34,250                                                        |                                                      |                                           |                                     | 1,269                                                                 | 11/25/2048                                     | 2.B FE                                                                                                           |
| 87818#-AA-3           | 1701 SUNRISE ASSOCIATES LLC (TD BANK) |              | 09/15/2021       | SINKING FUND PMT                                  |                                 | 35,175             | 35,175     | 35,175         | 35,175                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 35,175                                                        |                                                      |                                           |                                     | 1,321                                                                 | 09/15/2035                                     | 1.B                                                                                                              |
| 88156T-AB-9           | TMTS 2006-9HGA A2                     |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 249,347            | 249,347    | 231,737        | 229,940                                              |                                                    |                                                        | 19,407                                                                        | 19,407                                                                            |                                                                                     | 249,347                                                       |                                                      |                                           |                                     | 839                                                                   | 10/25/2037                                     | 1.D FM                                                                                                           |
| 88156Y-AA-0           | TMTS 2006-11 A1                       |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 237,084            | 237,084    | 227,749        | 235,148                                              |                                                    |                                                        | 1,936                                                                         | 1,936                                                                             |                                                                                     | 237,084                                                       |                                                      |                                           |                                     | 435                                                                   | 10/25/2037                                     | 1.D FM                                                                                                           |
| 88522Q-FE-8           | TMTST 2004-2 A1                       |              | 09/25/2021       | MBS PAYDOWN                                       |                                 | 350,021            | 350,021    | 327,270        | 346,561                                              |                                                    |                                                        | 3,460                                                                         | 3,460                                                                             |                                                                                     | 350,021                                                       |                                                      |                                           |                                     | 1,764                                                                 | 06/25/2044                                     | 1.D FM                                                                                                           |
| 88632A-AN-8           | TBMLT 2018-3 A13                      |              | 09/01/2021       | MBS PAYDOWN                                       |                                 | 832,334            | 832,334    | 805,832        | 819,580                                              |                                                    |                                                        | 12,754                                                                        | 12,754                                                                            |                                                                                     | 832,334                                                       |                                                      |                                           |                                     | 21,542                                                                | 11/25/2048                                     | 1.D FM                                                                                                           |
| 89656C-AA-1           | TRL 2010-1A A                         |              | 09/16/2021       | MBS PAYDOWN                                       |                                 | 198,235            | 198,235    | 208,781        | 198,192                                              |                                                    |                                                        | 43                                                                            | 43                                                                                |                                                                                     | 198,235                                                       |                                                      |                                           |                                     | 7,244                                                                 | 10/16/2040                                     | 1.F FE                                                                                                           |
| 89788M-AF-9           | TRUIST FINANCIAL CORP                 |              | 07/13/2021       | MUG SECURITY AMERICAS                             |                                 | 3,997,320          | 4,000,000  | 4,000,000      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 4,000,000                                                     |                                                      | (2,680)                                   | (2,680)                             | 1,856                                                                 | 06/09/2025                                     | 1.G FE                                                                                                           |
|                       |                                       |              |                  | SECURITY CALLED at<br>100.000                     |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| 898813-AK-6           | TUCSON ELECTRIC POWER CO              |              | 07/20/2021       | CITIGROUP GLOBAL                                  |                                 | 12,000,000         | 12,000,000 | 12,023,640     | 12,001,493                                           |                                                    |                                                        | (1,493)                                                                       | (1,493)                                                                           |                                                                                     | 12,000,000                                                    |                                                      |                                           |                                     | 472,083                                                               | 11/15/2021                                     | 1.G FE                                                                                                           |
| 898813-AT-7           | TUCSON ELECTRIC POWER CO              |              | 09/27/2021       | INTEREST ONLY PAYMENT                             |                                 | 8,433,160          | 8,000,000  | 7,938,560      |                                                      |                                                    |                                                        | 428                                                                           | 428                                                                               |                                                                                     | 7,938,988                                                     |                                                      | 494,172                                   | 494,172                             | 99,215                                                                | 05/01/2051                                     | 1.G FE                                                                                                           |
| 90278P-BB-5           | UBSOM 2019-C18 XA                     |              | 09/17/2021       | SINKING FUND PMT                                  |                                 |                    |            | 16,250         | 14,818                                               |                                                    |                                                        | (14,818)                                                                      | (14,818)                                                                          |                                                                                     | 1,532                                                         |                                                      |                                           |                                     | 1,532                                                                 | 12/15/2052                                     | 1.A FE                                                                                                           |
| 90931B-AA-5           | UNITED AIR 2018-1 AA PTT              |              | 09/01/2021       | SINKING FUND PMT                                  |                                 | 25,278             | 25,278     | 23,572         | 25,144                                               |                                                    |                                                        | 134                                                                           | 134                                                                               |                                                                                     | 25,278                                                        |                                                      |                                           |                                     | 885                                                                   | 03/01/2030                                     | 1.E FE                                                                                                           |
|                       |                                       |              |                  | SECURITY CALLED at<br>102.938                     |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| 911365-BE-3           | UNITED RENTALS NORTH AM               |              | 09/15/2021       | SINKING FUND PMT                                  |                                 | 1,029,380          | 1,000,000  | 1,033,750      | 1,018,064                                            |                                                    |                                                        | (3,168)                                                                       | (3,168)                                                                           |                                                                                     | 1,014,896                                                     |                                                      | (14,896)                                  | (14,896)                            | 88,130                                                                | 09/15/2026                                     | 3.B FE                                                                                                           |
|                       |                                       |              |                  | SECURITY CALLED at<br>100.000                     |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| 915271-AA-8           | UNIVEST FINANCIAL CORP                |              | 05/28/2021       | VARIOUS                                           |                                 | 4,153,000          | 4,153,000  | 4,153,000      | 4,153,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 4,153,000                                                     |                                                      |                                           |                                     | 110,568                                                               | 03/30/2025                                     | 2.B FE                                                                                                           |
| 91824N-BB-7           | UIM 2021-1 B3                         |              | 09/01/2021       | SINKING FUND PMT                                  |                                 | 26,630             | 26,630     | 26,162         |                                                      |                                                    |                                                        | 7                                                                             | 7                                                                                 |                                                                                     | 26,630                                                        |                                                      |                                           |                                     | 177                                                                   | 06/25/2051                                     | 1.D Z                                                                                                            |
| 92204#-AC-1           | VANGUARD EQUI(T AHOLD/GIANT LANDOVER) |              | 09/01/2021       | SINKING FUND PMT                                  |                                 | 173,649            | 173,649    | 173,649        | 173,649                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 173,649                                                       |                                                      |                                           |                                     | 8,687                                                                 | 08/01/2024                                     | 2.B                                                                                                              |
| 92204#-AA-7           | VANGUARD LGHTS(AHOLD/GIANT LANDOVER)  |              | 09/01/2021       | SINKING FUND PMT                                  |                                 | 90,080             | 90,080     | 90,080         | 90,080                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 90,080                                                        |                                                      |                                           |                                     | 4,356                                                                 | 02/01/2029                                     | 2.B                                                                                                              |
| 92537K-AJ-3           | VERUS 2019-4 A18                      |              | 09/01/2021       | MBS PAYDOWN                                       |                                 | 1,966,595          | 1,966,595  | 1,863,349      | 1,906,404                                            |                                                    |                                                        | 60,191                                                                        | 60,191                                                                            |                                                                                     | 1,966,595                                                     |                                                      |                                           |                                     | 40,298                                                                | 11/25/2059                                     | 1.D FM                                                                                                           |
| 92855H-AB-1</         |                                       |              |                  |                                                   |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                                       | 3            | 4                | 5                             | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|-----------------------------------------|--------------|------------------|-------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                         |              |                  |                               |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                             | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser          | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 92922F-2N-7          | WAMU 2005-AR11 A1C3                     |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 137,562            | 137,562    | 137,433        | 137,426                                              |                                                    | 136                                                    |                                                                               | 136                                                                               |                                                                                     | 137,562                                                       |                                                      |                                           |                                     | 1,088                                                                 | 08/25/2045                                     | 1.D FM                                                                                                           |
| 92922F-4V-7          | WAMU 2005-AR13 A1C3                     |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 378,150            | 378,150    | 376,732        | 377,533                                              |                                                    | 617                                                    |                                                                               | 617                                                                               |                                                                                     | 378,150                                                       |                                                      |                                           |                                     | 2,807                                                                 | 10/25/2045                                     | 1.D FM                                                                                                           |
| 92922F-L4-8          | WAMU 2005-AR6 2AB3                      |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 311,658            | 311,658    | 283,609        | 305,064                                              |                                                    | 6,594                                                  |                                                                               | 6,594                                                                             |                                                                                     | 311,658                                                       |                                                      |                                           |                                     | 1,363                                                                 | 04/25/2045                                     | 1.D FM                                                                                                           |
| 92938J-AF-9          | WFRBS 2013-UBS1 ASB                     |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 761,774            | 761,774    | 794,804        | 767,234                                              |                                                    | (5,460)                                                |                                                                               | (5,460)                                                                           |                                                                                     | 761,774                                                       |                                                      |                                           |                                     | 18,283                                                                | 03/15/2046                                     | 1.D FM                                                                                                           |
| 92966*-AG-4          | WABASH VALLEY PIIR ASSOC                |              | 07/30/2021       | SINKING FUND PMT              |                                 | 72,218             | 72,218     | 72,218         | 72,218                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 72,218                                                        |                                                      |                                           |                                     | 3,326                                                                 | 01/31/2028                                     | 1.F                                                                                                              |
| 93146*-AA-8          | PORT DOCK AND STONE CORP (WALGREENS)    |              | 09/15/2021       | SINKING FUND PMT              |                                 | 39,973             | 39,973     | 40,372         | 39,988                                               |                                                    | (15)                                                   |                                                                               | (15)                                                                              |                                                                                     | 39,973                                                        |                                                      |                                           |                                     | 1,309                                                                 | 11/15/2037                                     | 2.B                                                                                                              |
| 93363X-AA-1          | WMHE 2007-HE4 1A                        |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 200,902            | 200,902    | 131,591        | 195,586                                              |                                                    | 5,316                                                  |                                                                               | 5,316                                                                             |                                                                                     | 200,902                                                       |                                                      |                                           |                                     | 364                                                                   | 07/25/2047                                     | 1.D FM                                                                                                           |
| 93364E-AA-2          | WMHE 2007-HE3 1A                        |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 415,102            | 415,102    | 311,327        | 403,115                                              |                                                    | 11,987                                                 |                                                                               | 11,987                                                                            |                                                                                     | 415,102                                                       |                                                      |                                           |                                     | 920                                                                   | 05/25/2037                                     | 1.D FM                                                                                                           |
| 93934F-DF-6          | WMALT 2005-8 3CB1                       |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 91,508             | 110,600    | 82,189         | 91,878                                               |                                                    | (370)                                                  |                                                                               | (370)                                                                             |                                                                                     | 91,508                                                        |                                                      |                                           |                                     | 4,145                                                                 | 10/25/2035                                     | 1.D FM                                                                                                           |
| 93934F-HC-9          | WMALT 2005-AR1 A1A                      |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 117,703            | 117,703    | 95,855         | 114,872                                              |                                                    | 2,831                                                  |                                                                               | 2,831                                                                             |                                                                                     | 117,703                                                       |                                                      |                                           |                                     | 503                                                                   | 12/25/2035                                     | 1.D FM                                                                                                           |
| 93934J-AD-6          | WMABS 2006-HE2 A4                       |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 109,931            | 109,931    | 75,990         | 106,998                                              |                                                    | 2,933                                                  |                                                                               | 2,933                                                                             |                                                                                     | 109,931                                                       |                                                      |                                           |                                     | 425                                                                   | 05/25/2036                                     | 1.D FM                                                                                                           |
| 93934X-AA-1          | WMABS 2006-HE5 1A                       |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 650,381            | 650,381    | 468,274        | 632,914                                              |                                                    | 17,466                                                 |                                                                               | 17,466                                                                            |                                                                                     | 650,381                                                       |                                                      |                                           |                                     | 1,192                                                                 | 10/25/2036                                     | 1.D FM                                                                                                           |
| 93935H-AH-0          | WMALT 2006-7 A5                         |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 59,444             | 59,444     | 33,883         | 59,441                                               |                                                    | 3                                                      |                                                                               | 3                                                                                 |                                                                                     | 59,444                                                        |                                                      |                                           |                                     | 703                                                                   | 09/25/2036                                     | 1.D FM                                                                                                           |
| 93935Y-AD-2          | WMALT 2006-AR10 A3A                     |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 363,449            | 363,449    | 282,581        | 351,078                                              |                                                    | 12,371                                                 |                                                                               | 12,371                                                                            |                                                                                     | 363,449                                                       |                                                      |                                           |                                     | 837                                                                   | 12/25/2036                                     | 1.D FM                                                                                                           |
| 94978#-DY-0          | WELLS FARGO BK EQUIP SER A-5J TDCC 08-A |              | 01/03/2021       | MBS PAYDOWN                   |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     | 1,679                                                                 | 06/29/2030                                     | 2.B                                                                                                              |
| 949831-AA-9          | WFMS 2019-3 A1                          |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 375,098            | 375,098    | 382,717        | 382,014                                              |                                                    | (6,916)                                                |                                                                               | (6,916)                                                                           |                                                                                     | 375,098                                                       |                                                      |                                           |                                     | 8,569                                                                 | 07/25/2049                                     | 1.D FM                                                                                                           |
| 94985F-AA-6          | WFALT 2007-PA2 1A1                      |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 115,885            | 120,301    | 96,954         | 114,203                                              |                                                    | 1,681                                                  |                                                                               | 1,681                                                                             |                                                                                     | 115,885                                                       |                                                      |                                           |                                     | 4,700                                                                 | 06/25/2037                                     | 1.D FM                                                                                                           |
| 94989U-AJ-0          | WFMS 2018-1 A9                          |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 2,024,888          | 2,024,888  | 1,884,544      | 1,973,347                                            |                                                    | 51,541                                                 |                                                                               | 51,541                                                                            |                                                                                     | 2,024,888                                                     |                                                      |                                           |                                     | 47,105                                                                | 07/25/2047                                     | 1.D FM                                                                                                           |
| 95001T-AE-5          | WFMS 2019-1 A5                          |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 1,943,805          | 1,943,805  | 1,902,990      | 1,916,684                                            |                                                    | 27,121                                                 |                                                                               | 27,121                                                                            |                                                                                     | 1,943,805                                                     |                                                      |                                           |                                     | 45,264                                                                | 11/25/2048                                     | 1.D FM                                                                                                           |
| 95001T-AJ-4          | WFMS 2019-1 A9                          |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 584,941            | 584,941    | 577,309        | 579,157                                              |                                                    | 5,784                                                  |                                                                               | 5,784                                                                             |                                                                                     | 584,941                                                       |                                                      |                                           |                                     | 13,622                                                                | 11/25/2048                                     | 1.D FM                                                                                                           |
| 95002B-AF-0          | WFCM 2019-CS3 XA                        |              | 09/17/2021       | INTEREST ONLY PAYMENT         |                                 |                    |            | 4,161          |                                                      |                                                    | (3,796)                                                |                                                                               | (3,796)                                                                           |                                                                                     |                                                               |                                                      |                                           |                                     | 371                                                                   | 10/15/2052                                     | 1.A FE                                                                                                           |
| 95002F-AA-2          | WFMS 2019-4 A1                          |              | 09/25/2021       | MBS PAYDOWN                   |                                 | 731,815            | 731,815    | 744,850        | 741,516                                              |                                                    | (9,701)                                                |                                                                               | (9,701)                                                                           |                                                                                     | 731,815                                                       |                                                      |                                           |                                     | 16,526                                                                | 09/25/2049                                     | 1.D FM                                                                                                           |
| 95002F-BJ-2          | WFMS 2019-4 B2                          |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 55,113             | 55,113     | 56,836         | 55,255                                               |                                                    | (141)                                                  |                                                                               | (141)                                                                             |                                                                                     | 55,113                                                        |                                                      |                                           |                                     | 1,786                                                                 | 09/25/2049                                     | 1.D FM                                                                                                           |
| 95002T-BK-9          | WFMS 2020-3 B3                          |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 13,755             | 13,755     | 13,413         | 13,739                                               |                                                    | 16                                                     |                                                                               | 16                                                                                |                                                                                     | 13,755                                                        |                                                      |                                           |                                     | 297                                                                   | 06/25/2050                                     | 1.D FM                                                                                                           |
| 95003B-BK-7          | WFMS 2020-5 B3                          |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 11,517             | 11,517     | 10,509         | 11,480                                               |                                                    | 37                                                     |                                                                               | 37                                                                                |                                                                                     | 11,517                                                        |                                                      |                                           |                                     | 226                                                                   | 09/25/2050                                     | 1.D FM                                                                                                           |
| 95058X-AH-1          | WEN 2019-1A A211                        |              | 09/15/2021       | MBS PAYDOWN                   |                                 | 187,500            | 187,500    | 187,500        | 187,500                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 187,500                                                       |                                                      |                                           |                                     | 5,738                                                                 | 06/15/2049                                     | 2.B FE                                                                                                           |
| 96042N-AN-7          | WLAKE 2018-1A E                         |              | 08/15/2021       | MBS PAYDOWN                   |                                 | 3,500,000          | 3,500,000  | 3,481,680      | 3,497,718                                            |                                                    | 2,282                                                  |                                                                               | 2,282                                                                             |                                                                                     | 3,500,000                                                     |                                                      |                                           |                                     | 104,519                                                               | 05/15/2033                                     | 1.A FE                                                                                                           |
| 96928*-EZ-6          | FAIRWAYS EQUITIES (VHA INC)             |              | 09/15/2021       | SINKING FUND PMT              |                                 | 91,604             | 91,604     | 91,604         | 91,604                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 91,604                                                        |                                                      |                                           |                                     | 3,079                                                                 | 09/15/2033                                     | 4.B                                                                                                              |
| 97651L-CE-9          | WIN 2015-4 B4                           |              | 09/01/2021       | MBS PAYDOWN                   |                                 | 158,854            | 158,854    | 156,967        | 157,954                                              |                                                    | 900                                                    |                                                                               | 900                                                                               |                                                                                     | 158,854                                                       |                                                      |                                           |                                     | 3,942                                                                 | 06/20/2045                                     | 1.D FM                                                                                                           |
| 978097-AF-0          | WOLVERINE WORLD WIDE                    |              | 08/26/2021       | SECURITY CALLED at<br>107,338 |                                 | 1,073,380          | 1,000,000  | 1,007,500      | 1,006,431                                            |                                                    | (1,146)                                                |                                                                               | (1,146)                                                                           |                                                                                     | 1,005,285                                                     |                                                      | (5,285)                                   | (5,285)                             | 123,140                                                               | 05/15/2025                                     | 3.B FE                                                                                                           |
| 99224*-AF-1          | UNITED DRUG FINANCE LIMITED             |              | 08/16/2021       | SECURITY CALLED at<br>107,788 |                                 | 10,778,847         | 10,000,000 | 10,000,000     | 10,000,000                                           |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 10,000,000                                                    |                                                      |                                           |                                     | 1,178,313                                                             | 09/25/2023                                     | 2.C                                                                                                              |
| 78016E-ZR-1          | ROYAL BANK OF CANADA                    |              | 07/14/2021       | MIZUHO SECURITIES USA         |                                 | 3,006,813          | 3,000,000  | 3,010,230      |                                                      |                                                    | (121)                                                  |                                                                               | (121)                                                                             |                                                                                     | 3,010,109                                                     |                                                      | (3,296)                                   | (3,296)                             | 3,954                                                                 | 04/27/2026                                     | 1.F FE                                                                                                           |
| 00900L-AG-9          | AIMCO 2015-AA AR                        | C.           | 07/15/2021       | MBS PAYDOWN                   |                                 | 399,102            | 399,102    | 399,102        | 399,102                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 399,102                                                       |                                                      |                                           |                                     | 3,240                                                                 | 01/15/2028                                     | 1.A FE                                                                                                           |
| 02154C-AE-3          | ALTICE FINANCING SA                     | C.           | 08/13/2021       | SECURITY CALLED at<br>103,750 |                                 | 1,556,250          | 1,500,000  | 1,609,200      | 1,570,377                                            |                                                    | (9,534)                                                |                                                                               | (9,534)                                                                           |                                                                                     | 1,560,842                                                     |                                                      | (60,842)                                  | (60,842)                            | 177,500                                                               | 05/15/2026                                     | 4.B FE                                                                                                           |
| 05587T-AA-4          | BSPT 2019-FL5 A                         | C.           | 09/15/2021       | MBS PAYDOWN                   |                                 | 231,169            | 231,169    | 231,169        | 231,169                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 231,169                                                       |                                                      |                                           |                                     | 2,035                                                                 | 05/15/2029                                     | 1.A FE                                                                                                           |
| 05607M-AA-5          | HEATHROW FUNDING LTD                    | C.           | 07/15/2021       | MATURITY                      |                                 | 17,000,000         | 17,000,000 | 16,853,800     | 16,990,233                                           |                                                    | 9,767                                                  |                                                                               | 9,767                                                                             |                                                                                     | 17,000,000                                                    |                                                      |                                           |                                     | 828,750                                                               | 07/15/2021                                     | 2.A FE                                                                                                           |
| 058514-AE-9          | BANCO DE BOGOTA SA                      | C.           | 08/06/2021       | VARIOUS                       |                                 | 1,322,305          | 1,270,000  | 1,258,950      | 1,262,184                                            |                                                    | 616                                                    |                                                                               | 616                                                                               |                                                                                     | 1,262,800                                                     |                                                      | 59,505                                    | 59,505                              |                                                                       | 08/03/2027                                     | 3.A FE                                                                                                           |
| 12547L-AE-8          | CIFC 2020-2A B                          | C.           | 09/24/2021       | MBS PAYDOWN                   |                                 | 500,000            | 500,000    | 502,650        | 502,626                                              |                                                    | (2,626)                                                |                                                                               | (2,626)                                                                           |                                                                                     | 500,000                                                       |                                                      |                                           |                                     | 11,186                                                                | 08/24/2032                                     | 1.C FE                                                                                                           |
| 14312J-AS-1          | CGMS 2015-5A A2R                        | C.           | 09/20/2021       | MBS PAYDOWN                   |                                 | 3,500,000          | 3,500,000  | 3,500,000      | 3,500,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 3,500,000                                                     |                                                      |                                           |                                     | 67,374                                                                | 01/20/2032                                     | 1.C FE                                                                                                           |
| 143658-BC-5          | CARNIVAL CORP                           | C.           | 07/26/2021       | RETURN OF CAPITAL             |                                 | 3,125              |            | 3,125          | 3,125                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 3,125                                                         |                                                      |                                           |                                     |                                                                       | 04/01/2023                                     | 3.C FE                                                                                                           |
| 14889E-AL-0          | CRMN 2019-1A AR                         | C.           | 07/27/2021       | MBS PAYDOWN                   |                                 | 565,128            | 565,128    | 565,128        | 565,128                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 565,128                                                       |                                                      |                                           |                                     | 4,515                                                                 | 01/27/2028                                     | 1.A FE                                                                                                           |
| 150323-AQ-6          | CEOF 2014-AA BR                         | C.           | 07/01/2021       | PRIOR YEAR INCOME             |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     | 3,103                                                                 | 07/23/2030                                     | 1.C FE                                                                                                           |
| 225401-AH-1          | CREDIT SUISSE GROUP AG                  | C.           | 08/11/2021       | JP MORGAN SECURITIES          |                                 | 8,125,040          | 8,000,000  | 8,063,349      | 8,032,096                                            |                                                    | (11,264)                                               |                                                                               | (11,264)                                                                          |                                                                                     | 8,020,832                                                     |                                                      | 104,208                                   | 104,208                             | 73,579                                                                | 06/12/2024                                     | 2.A FE                                                                                                           |
| 22846D-AC-7          | CRNPT 2020-9A B                         | C.           | 07/28/2021       | MBS PAYDOWN                   |                                 | 1,000,000          | 1,000,000  | 1,006,000      | 1,006,000                                            |                                                    | (6,000)                                                |                                                                               | (6,000)                                                                           |                                                                                     | 1,000,000                                                     |                                                      |                                           |                                     | 23,136                                                                | 07/14/2032                                     | 1.C FE                                                                                                           |
| 36190C-AA-5          | GNL QUINTERO SA                         | C.           | 07/31/2021       | SINKING FUND PMT              |                                 | 287,532            | 287,532    | 287,532        | 287,532                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 287,532                                                       |                                                      |                                           |                                     | 13,324                                                                | 07/31/2029                                     | 2.B FE                                                                                                           |
| 37952U-AE-3          | SEACO 2014-1A A2                        | C.           | 09/17/2021       | MBS PAYDOWN                   |                                 | 250,000            | 250,000    | 234,336        | 247,189                                              |                                                    | 2,811                                                  |                                                                               | 2,811                                                                             |                                                                                     | 250,000                                                       |                                                      |                                           |                                     | 5,150                                                                 | 07/17/2029                                     | 1.G FE                                                                                                           |
| 40538B-AN-2          | HLA 2014-2A A2R                         | C.           | 07/28/2021       | MBS PAYDOWN                   |                                 | 498,781            | 498,781    | 498,781        | 498,781                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 498,781                                                       |                                                      |                                           |                                     | 7,596                                                                 | 04/28/2025                                     | 1.A FE                                                                                                           |
| 55283L-AA-3          | MAPSL 2019-1A A                         | C.           | 09/15/2021       | MBS PAYDOWN                   |                                 | 1,231              | 1,231      | 1,240          | 1,231                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,231                                                         |                                                      |                                           |                                     | 41                                                                    | 03/15/2044                                     | 1.F                                                                                                              |
| 55379V-AA-6          | M360 2019-GRE2 A                        | C.           | 09/15/2021       | MBS PAYDOWN                   |                                 | 858,770            | 858,770    | 858,770        | 858,770                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 858,770                                                       |                                                      |                                           |                                     | 9,121                                                                 | 09/15/2034                                     | 1.A FE                                                                                                           |
| 68620Y-AA-0          | ORIGIN ENERGY FINANCE LT                | C.           | 08/27/2021       | RBC CAPITAL MARKETS           |                                 | 25,153,350         | 25,000,000 | 25,221,950     | 25,021,884                                           |                                                    | (17,963)                                               |                                                                               | (17,963)                                                                          |                                                                                     | 25,003,921                                                    |                                                      | 149,430                                   | 149,430                             | 1,188,403                                                             | 10/14/2021                                     | 2.B FE                                                                                                           |
| 75405U-AA-4          | RAS LAFFAN LNG 3                        | C.           | 09/30/2021       | SINKING FUND PMT              |                                 | 99,521             | 99,521     | 112,141        | 100,377                                              |                                                    | (856)                                                  |                                                                               | (856)                                                                             |                                                                                     | 99,521                                                        |                                                      |                                           |                                     | 5,810                                                                 | 09/30/2027                                     | 1.E FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                                                              | 3       | 4             | 5                          | 6                         | 7             | 8           | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                          |                                                           |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                               | 22                                                                        |
|----------------------|----------------------------------------------------------------|---------|---------------|----------------------------|---------------------------|---------------|-------------|-------------|------------------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                                                |         |               |                            |                           |               |             |             |                                          | 11                                        | 12                                       | 13                                                        | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                  |                                                                           |
| CUSIP Identification | Description                                                    | Foreign | Disposal Date | Name of Purchaser          | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| .85572R-AA-7         | STARR 2018-1 A                                                 | C       | 09/15/2021    | MBS PAYDOWN                |                           | 345,130       | 345,130     | 345,771     | 344,876                                  |                                           | 254                                      |                                                           | 254                                                          |                                                                | 345,130                                        |                                          |                                  |                               | 9,181                                               | 05/15/2043                       | 2.A FE                                                                    |
| .85816V-AB-2         | STOR 2017-1A B                                                 | C       | 07/09/2021    | RAYMOND JAMES              |                           | 1,246,875     | 1,250,000   | 1,250,000   | 1,250,000                                |                                           |                                          |                                                           |                                                              |                                                                | 1,250,000                                      |                                          | (3,125)                          | (3,125)                       | 17,134                                              | 10/15/2030                       | 1.C FE                                                                    |
| .88315L-AF-5         | TMCL 2020-1A B                                                 | C       | 09/20/2021    | MBS PAYDOWN                |                           | 102,809       | 102,809     | 102,777     | 102,548                                  |                                           | 261                                      |                                                           | 261                                                          |                                                                | 102,809                                        |                                          |                                  |                               | 3,380                                               | 08/21/2045                       | 2.B FE                                                                    |
| .88606W-AA-0         | TBOLT 2017-A A                                                 | C       | 09/15/2021    | MBS PAYDOWN                |                           | 134,880       | 134,880     | 134,874     | 134,668                                  |                                           | 211                                      |                                                           | 211                                                          |                                                                | 134,880                                        |                                          |                                  |                               | 3,941                                               | 05/17/2032                       | 1.G FE                                                                    |
| .89675*-AP-2         | TRITON CONTAINER INTERNATIONAL LIMITED                         | C       | 08/30/2021    | SECURITY CALLED at 104.021 |                           | 624,129       | 600,000     | 599,700     | 603,012                                  |                                           | (3,038)                                  |                                                           | (3,038)                                                      |                                                                | 599,973                                        |                                          | 27                               | 27                            | 57,129                                              | 04/30/2022                       | 2.C FE                                                                    |
| .89675*-AR-8         | TRITON CONTAINER INTERNATIONAL LIMITED                         | C       | 08/30/2021    | SECURITY CALLED at 104.055 |                           | 624,328       | 600,000     | 599,700     | 603,015                                  |                                           | (3,049)                                  |                                                           | (3,049)                                                      |                                                                | 599,967                                        |                                          | 33                               | 33                            | 57,578                                              | 04/30/2022                       | 2.C FE                                                                    |
| .92769X-AM-7         | VIRGIN MEDIA SECURED FIN                                       | C       | 07/23/2021    | SECURITY CALLED at 103.256 |                           | 3,607,812     | 3,500,000   | 3,533,750   | 3,517,040                                |                                           | (2,375)                                  |                                                           | (2,375)                                                      |                                                                | 3,514,665                                      |                                          | (14,665)                         | (14,665)                      | 286,429                                             | 08/15/2026                       | 3.C FE                                                                    |
| .G0369@-AK-2         | ANGLIAN WATER SERVICES LIMITED SER B                           | C       | 09/08/2021    | SECURITY CALLED at 101.115 |                           | 16,178,428    | 16,000,000  | 15,993,600  | 15,993,600                               |                                           |                                          |                                                           |                                                              |                                                                | 15,993,600                                     |                                          | 6,400                            | 6,400                         | 806,935                                             | 12/05/2021                       | 2.A FE                                                                    |
| .G0369@-AQ-9         | ANGLIAN WATER SERVICES FINANCING CLS B                         | C       | 09/08/2021    | SECURITY CALLED at 104.668 |                           | 7,326,727     | 7,000,000   | 6,997,200   | 6,997,200                                |                                           |                                          |                                                           |                                                              |                                                                | 6,997,200                                      |                                          | 2,800                            | 2,800                         | 654,366                                             | 10/01/2022                       | 2.A FE                                                                    |
| .G4146*-AD-2         | GRP 4 SECURICOR PLC SER D                                      | C       | 07/23/2021    | SECURITY CALLED at 103.327 |                           | 10,332,719    | 10,000,000  | 9,995,000   | 9,999,432                                |                                           | 268                                      |                                                           | 268                                                          |                                                                | 9,999,700                                      |                                          | 300                              | 300                           | 876,436                                             | 03/01/2022                       | 2.C                                                                       |
| .G8967#-AN-3         | TRITON CONTAINER INTERNATIONAL LIMITED                         | C       | 08/30/2021    | SECURITY CALLED at 106.966 |                           | 8,557,286     | 8,000,000   | 7,996,000   | 7,998,926                                |                                           | 142                                      |                                                           | 142                                                          |                                                                | 7,999,068                                      |                                          | 932                              | 932                           | 883,286                                             | 10/31/2024                       | 2.C PL                                                                    |
| .G9284#-AY-3         | VITOL FINANCE LIMITED                                          | C       | 07/28/2021    | MATURITY                   |                           | 9,000,000     | 9,000,000   | 9,000,000   | 9,000,000                                |                                           |                                          |                                                           |                                                              |                                                                | 9,000,000                                      |                                          |                                  |                               | 516,600                                             | 07/28/2021                       | 2.B                                                                       |
| .M8222M-AA-0         | RAS LAFFAN LNG 3                                               | C       | 09/30/2021    | SINKING FUND PMT           |                           | 46,973        | 46,973      | 52,845      | 47,430                                   |                                           | (457)                                    |                                                           | (457)                                                        |                                                                | 46,973                                         |                                          |                                  |                               | 2,742                                               | 09/30/2027                       | 1.E FE                                                                    |
| .N6777#-AG-4         | AEA INTERNATIONAL HOLDINGS PTE LTD                             | C       | 09/07/2021    | SECURITY CALLED at 105.667 |                           | 4,226,692     | 4,000,000   | 4,000,000   | 4,000,000                                |                                           |                                          |                                                           |                                                              |                                                                | 4,000,000                                      |                                          |                                  |                               | 375,581                                             | 03/30/2024                       | 2.B PL                                                                    |
| .P4909L-AA-8         | GNL QUINTERO SA                                                | C       | 07/31/2021    | SINKING FUND PMT           |                           | 335,160       | 335,160     | 341,196     | 335,395                                  |                                           | (235)                                    |                                                           | (235)                                                        |                                                                | 335,160                                        |                                          |                                  |                               | 15,531                                              | 07/31/2029                       | 2.B FE                                                                    |
| .Q1629#-AA-5         | BRISBANE AIRPORT CORP PTY LIMITED SER A                        | C       | 07/14/2021    | MATURITY                   |                           | 1,000,000     | 1,000,000   | 1,000,000   | 1,000,000                                |                                           |                                          |                                                           |                                                              |                                                                | 1,000,000                                      |                                          |                                  |                               | 52,400                                              | 07/14/2021                       | 2.B                                                                       |
| .Q7397#-AM-6         | PRATT FINANCE PTY LTD SER F                                    | C       | 07/13/2021    | EXCHANGE                   |                           | 4,370,000     | 4,000,000   | 4,000,000   | 4,000,000                                |                                           |                                          |                                                           |                                                              |                                                                | 4,000,000                                      |                                          | 370,000                          | 370,000                       | 212,800                                             | 07/13/2023                       | 2.B PL                                                                    |
| .Q7397#-AN-4         | PRATT FINANCE PTY LTD SER G                                    | C       | 07/13/2021    | EXCHANGE                   |                           | 6,555,000     | 6,000,000   | 6,000,000   | 6,000,000                                |                                           |                                          |                                                           |                                                              |                                                                | 6,000,000                                      |                                          | 555,000                          | 555,000                       | 325,200                                             | 07/13/2023                       | 2.B PL                                                                    |
| 3899999              | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |         |               |                            |                           | 477,537,099   | 465,099,034 | 463,318,557 | 388,899,618                              |                                           | 1,073,835                                |                                                           | 1,073,835                                                    |                                                                | 470,797,739                                    |                                          | 2,813,935                        | 2,813,935                     | 17,690,928                                          | XXX                              | XXX                                                                       |
| .00216H-AB-8         | ATI HOLDINGS ACQUISITION                                       | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,597         | 2,597       | 2,234       | 2,402                                    |                                           | 195                                      |                                                           | 195                                                          |                                                                | 2,597                                          |                                          |                                  |                               | 96                                                  | 05/10/2023                       | 4.C FE                                                                    |
| .00866H-AF-2         | AHEAD DB                                                       | C       | 09/30/2021    | SINKING FUND PMT           |                           | 6,250         | 6,250       | 6,250       |                                          |                                           |                                          |                                                           |                                                              |                                                                | 6,250                                          |                                          |                                  |                               | 111                                                 | 10/18/2027                       | 4.A FE                                                                    |
| .01860Y-AJ-1         | ALLIANCE HEALTHCARE SERVICES INC                               | C       | 09/01/2021    | VARIOUS                    |                           | 1,917,422     | 1,917,422   | 1,746,116   | 1,745,238                                |                                           | 172,184                                  |                                                           | 172,184                                                      |                                                                | 1,917,422                                      |                                          |                                  |                               | 88,537                                              | 10/24/2023                       | 5.A FE                                                                    |
| .04649V-AV-2         | ASURION LLC                                                    | C       | 06/04/2021    | VARIOUS                    |                           |               |             |             |                                          |                                           |                                          |                                                           |                                                              |                                                                |                                                |                                          |                                  |                               | 460                                                 | 11/03/2023                       | 4.A FE                                                                    |
| .09238F-AK-7         | BLACKHAWK NETWORKS (BHN MERGER)                                | C       | 09/30/2021    | SINKING FUND PMT           |                           | 3,807         | 3,807       | 3,812       | 3,807                                    |                                           |                                          |                                                           |                                                              |                                                                | 3,807                                          |                                          |                                  |                               | 90                                                  | 06/15/2025                       | 4.B FE                                                                    |
| .24701P-AD-8         | MATERIAL HANDLING SYSTEMS (DELIVERY BUY)                       | C       | 09/30/2021    | SINKING FUND PMT           |                           | 5,013         | 5,013       | 5,038       |                                          |                                           |                                          |                                                           |                                                              |                                                                | 5,013                                          |                                          |                                  |                               | 212                                                 | 05/01/2024                       | 4.C FE                                                                    |
| .256604-BF-5         | DOLE FOOD CO INC                                               | C       | 08/03/2021    | VARIOUS                    |                           | 1,445,116     | 1,445,116   | 1,448,729   | 1,446,777                                |                                           | (1,661)                                  |                                                           | (1,661)                                                      |                                                                | 1,445,116                                      |                                          |                                  |                               | 34,158                                              | 04/06/2024                       | 4.B FE                                                                    |
| .29102T-AB-8         | PRESS GANEY (AZALEA)                                           | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,506         | 2,506       | 2,516       | 2,507                                    |                                           | (1)                                      |                                                           | (1)                                                          |                                                                | 2,506                                          |                                          |                                  |                               | 71                                                  | 07/24/2026                       | 4.B FE                                                                    |
| .29210R-AB-1         | EMPIRE TODAY                                                   | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,500         | 2,500       | 2,488       |                                          |                                           | 6                                        |                                                           | 6                                                            |                                                                | 2,500                                          |                                          |                                  |                               | 58                                                  | 04/03/2028                       | 4.B FE                                                                    |
| .42351E-AB-2         | HELPSYSTEMS (HS PURCHASER)                                     | C       | 09/30/2021    | SINKING FUND PMT           |                           | 6,369         | 6,369       | 6,312       | 6,345                                    |                                           | 24                                       |                                                           | 24                                                           |                                                                | 6,369                                          |                                          |                                  |                               | 268                                                 | 11/19/2026                       | 4.C FE                                                                    |
| .44958A-AJ-6         | INSIGHT GLOBAL (IG INVESTMENTS)                                | C       | 09/22/2021    | SINKING FUND PMT           |                           | 1,982,275     | 1,982,275   | 1,938,927   | 1,939,731                                |                                           | 42,544                                   |                                                           | 42,544                                                       |                                                                | 1,982,275                                      |                                          |                                  |                               | 82,980                                              | 05/23/2025                       | 4.C FE                                                                    |
| .45567Y-AL-9         | INTERNET BRANDS (MH SUB I LLC)                                 | C       | 09/30/2021    | SINKING FUND PMT           |                           | 5,013         | 5,013       | 4,938       | 2,478                                    |                                           | 22                                       |                                                           | 22                                                           |                                                                | 5,013                                          |                                          |                                  |                               | 160                                                 | 09/13/2024                       | 4.B FE                                                                    |
| .45674K-AB-1         | INFINITE ELECTRONICS                                           | C       | 09/30/2021    | SINKING FUND PMT           |                           | 1,250         | 1,250       | 1,247       |                                          |                                           | 5                                        |                                                           | 5                                                            |                                                                | 1,250                                          |                                          |                                  |                               | 25                                                  | 03/02/2028                       | 4.C FE                                                                    |
| .53227V-AB-3         | LIFTOFF MOBILE                                                 | C       | 09/30/2021    | SINKING FUND PMT           |                           | 1,592,000     | 1,592,000   | 1,595,829   |                                          |                                           | (3,831)                                  |                                                           | (3,831)                                                      |                                                                | 1,592,000                                      |                                          |                                  |                               | 34,829                                              | 03/17/2028                       | 4.B FE                                                                    |
| .57906P-AG-4         | MCAFEE                                                         | C       | 09/30/2021    | SINKING FUND PMT           |                           | 187,086       | 187,086     | 188,256     | 187,279                                  |                                           | (193)                                    |                                                           | (193)                                                        |                                                                | 187,086                                        |                                          |                                  |                               | 4,311                                               | 09/30/2024                       | 3.B FE                                                                    |
| .59835X-AC-8         | DUPAGE MEDICAL GROUP (MIDWEST PHYSICIAN)                       | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,474         | 2,474       | 2,471       | 2,464                                    |                                           | 11                                       |                                                           | 11                                                           |                                                                | 2,474                                          |                                          |                                  |                               | 71                                                  | 03/12/2028                       | 4.B FE                                                                    |
| .59909T-AC-8         | MILANO ACQUISITION (DXC)                                       | C       | 09/30/2021    | SINKING FUND PMT           |                           | 6,250         | 6,250       | 6,181       | 6,219                                    |                                           | 31                                       |                                                           | 31                                                           |                                                                | 6,250                                          |                                          |                                  |                               | 280                                                 | 10/01/2027                       | 4.A FE                                                                    |
| .60662W-AM-4         | MITCHELL INTERNATIONAL INC                                     | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,545         | 2,545       | 2,519       | 2,537                                    |                                           | 8                                        |                                                           | 8                                                            |                                                                | 2,545                                          |                                          |                                  |                               | 65                                                  | 11/29/2024                       | 4.C FE                                                                    |
| .69519U-AF-9         | PACKERS HOLDINGS LLC                                           | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,434         | 2,434       | 2,438       | 2,437                                    |                                           | (2)                                      |                                                           | (2)                                                          |                                                                | 2,434                                          |                                          |                                  |                               | 69                                                  | 03/09/2028                       | 4.B FE                                                                    |
| .70476X-AC-9         | PETVET CARE (PEARL INTERMEDIATE)                               | C       | 06/04/2021    | VARIOUS                    |                           |               |             |             |                                          |                                           |                                          |                                                           |                                                              |                                                                |                                                |                                          |                                  |                               | 1,249                                               | 02/14/2025                       | 4.B FE                                                                    |
| .72819Q-AN-2         | PLZ AEROSCIENCE (PLAZE INC)                                    | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,494         | 2,494       | 2,456       | 2,491                                    |                                           | 3                                        |                                                           | 3                                                            |                                                                | 2,494                                          |                                          |                                  |                               | 101                                                 | 08/03/2026                       | 4.C FE                                                                    |
| .73641V-AG-8         | PORTILLO'S HOLDINGS LLC                                        | C       | 09/30/2021    | SINKING FUND PMT           |                           | 1,355         | 1,355       | 1,342       | 1,347                                    |                                           | 9                                        |                                                           | 9                                                            |                                                                | 1,355                                          |                                          |                                  |                               | 67                                                  | 09/06/2024                       | 5.A FE                                                                    |
| .74274N-AG-8         | PROAMPAC PG BORROWER LLC                                       | C       | 06/30/2021    | SINKING FUND PMT           |                           | 3,750         | 3,750       | 3,750       |                                          |                                           |                                          |                                                           |                                                              |                                                                | 3,750                                          |                                          |                                  |                               | 52                                                  | 11/03/2025                       | 4.C FE                                                                    |
| .75025K-AF-5         | RON GRANDE (RADIATE HOLDCO)                                    | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,500         | 2,500       | 2,488       | 2,488                                    |                                           | 12                                       |                                                           | 12                                                           |                                                                | 2,500                                          |                                          |                                  |                               | 81                                                  | 09/25/2026                       | 4.B FE                                                                    |
| .75774E-AG-0         | RSA SECURITY (REDSTONE)                                        | C       | 08/09/2021    | RETURN OF CAPITAL          |                           | 4,219         |             | 4,219       |                                          |                                           |                                          |                                                           |                                                              |                                                                | 4,219                                          |                                          |                                  |                               |                                                     | 04/27/2028                       | 4.A FE                                                                    |
| .81527C-AL-1         | SEDGWICK HOLDINGS INC                                          | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,525         | 2,525       | 2,525       | 2,525                                    |                                           |                                          |                                                           |                                                              |                                                                | 2,525                                          |                                          |                                  |                               | 64                                                  | 12/31/2025                       | 4.B FE                                                                    |
| .81527C-AN-7         | SEDGWICK HOLDINGS, INC                                         | C       | 09/30/2021    | SINKING FUND PMT           |                           | 2,500         | 2,500       | 2,444       | 2,444                                    |                                           | 56                                       |                                                           | 56                                                           |                                                                | 2,500                                          |                                          |                                  |                               | 87                                                  | 09/03/2026                       | 4.B FE                                                                    |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

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<br>Identification                                                                                 | Description                          | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser      | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value   | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 81759A-AC-4                                                                                             | SERVICE LOGIC (SABER)                |              | 06/30/2021       | VARIOUS                   |                                 | 4,015              | 4,015       | 4,025          |                                                      |                                                    | (1)                                                    |                                                                               | (1)                                                                               |                                                                                     | 4,015                                                         |                                                      |                                           |                                     | 61                                                                    | 10/29/2027                                     | 4.B FE                                                                                                           |
| 87583F-AK-4                                                                                             | TANK HOLDING CORP                    |              | 09/30/2021       | SINKING FUND PMT          |                                 | 40,000             | 40,000      | 39,400         |                                                      |                                                    | 219                                                    |                                                                               | 219                                                                               |                                                                                     | 40,000                                                        |                                                      |                                           |                                     | 1,301                                                                 | 03/26/2026                                     | 4.C FE                                                                                                           |
| 89334G-AX-2                                                                                             | TRANS UNION LLC                      |              | 09/30/2021       | SINKING FUND PMT          |                                 | 2,763              | 2,763       | 2,763          | 2,763                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,763                                                         |                                                      |                                           |                                     | 39                                                                    | 11/16/2026                                     | 3.B FE                                                                                                           |
| 89787R-AH-5                                                                                             | TRUGREEN LP                          |              | 09/30/2021       | SINKING FUND PMT          |                                 | 5,000              | 5,000       | 4,988          | 4,981                                                |                                                    | 19                                                     |                                                                               | 19                                                                                |                                                                                     | 5,000                                                         |                                                      |                                           |                                     | 180                                                                   | 11/02/2027                                     | 4.B FE                                                                                                           |
| 90932R-AJ-3                                                                                             | UNITED AIRLINES                      |              | 09/30/2021       | SINKING FUND PMT          |                                 | 5,013              | 5,013       | 5,031          |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 5,013                                                         |                                                      |                                           |                                     | 7                                                                     | 04/21/2028                                     | 3.B FE                                                                                                           |
| 96244U-AD-9                                                                                             | WHATABURGER (WHATABRANDS)            |              | 08/03/2021       | VARIOUS                   |                                 | 3,439              |             |                |                                                      |                                                    | (1,083)                                                |                                                                               | (1,083)                                                                           |                                                                                     | (1,083)                                                       |                                                      | 4,522                                     | 4,522                               | 5,090                                                                 | 07/31/2026                                     | 4.B FE                                                                                                           |
| LX1684-51-8                                                                                             | CORSAIR COMPONENTS                   |              | 09/03/2021       | SINKING FUND PMT          |                                 | 1,822,044          | 1,822,044   | 1,816,006      | 942,946                                              |                                                    | 6,600                                                  |                                                                               | 6,600                                                                             |                                                                                     | 1,822,044                                                     |                                                      |                                           |                                     | 48,412                                                                | 08/28/2024                                     | 3.C FE                                                                                                           |
| C4953E-AD-7                                                                                             | KDC (KNOWLTON DEV CORP)              |              | 07/30/2021       | SINKING FUND PMT          |                                 | 2,525              | 2,525       | 2,532          | 2,525                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,525                                                         |                                                      |                                           |                                     | 57                                                                    | 12/22/2025                                     | 4.C FE                                                                                                           |
| 39843P-AG-8                                                                                             | GRIFOLS WORLDWIDE OPERATIONS USA INC | C            | 09/30/2021       | VARIOUS                   |                                 | 6,203              | 3,125       | 6,180          | 6,188                                                |                                                    | 15                                                     |                                                                               | 15                                                                                |                                                                                     | 6,203                                                         |                                                      |                                           |                                     | 49                                                                    | 11/15/2027                                     | 3.B FE                                                                                                           |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans                                                     |                                      |              |                  |                           |                                 | 9,083,252          | 9,072,516   | 8,866,450      | 6,320,919                                            |                                                    | 215,191                                                |                                                                               | 215,191                                                                           |                                                                                     | 9,078,730                                                     |                                                      | 4,522                                     | 4,522                               | 303,748                                                               | XXX                                            | XXX                                                                                                              |
| 8399997. Total - Bonds - Part 4                                                                         |                                      |              |                  |                           |                                 | 539,692,574        | 527,214,773 | 525,055,441    | 448,070,345                                          |                                                    | 1,511,846                                              |                                                                               | 1,511,846                                                                         |                                                                                     | 532,949,099                                                   |                                                      | 2,789,050                                 | 2,789,050                           | 20,827,902                                                            | 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                                                                                  |                                      |              |                  |                           |                                 | 539,692,574        | 527,214,773 | 525,055,441    | 448,070,345                                          |                                                    | 1,511,846                                              |                                                                               | 1,511,846                                                                         |                                                                                     | 532,949,099                                                   |                                                      | 2,789,050                                 | 2,789,050                           | 20,827,902                                                            | XXX                                            | XXX                                                                                                              |
| 25746U-84-4                                                                                             | DOMINION ENERGY INC                  |              | 08/31/2021       | SECURITY CALLED at 25.000 | 289,649,000                     | 7,241,225          | 25.00       | 7,218,424      | 7,218,424                                            |                                                    | 22,801                                                 |                                                                               | 22,801                                                                            |                                                                                     | 7,241,225                                                     |                                                      |                                           |                                     | 316,804                                                               |                                                | 2.C FE                                                                                                           |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred |                                      |              |                  |                           |                                 | 7,241,225          | XXX         | 7,218,424      | 7,218,424                                            |                                                    | 22,801                                                 |                                                                               | 22,801                                                                            |                                                                                     | 7,241,225                                                     |                                                      |                                           |                                     | 316,804                                                               | XXX                                            | XXX                                                                                                              |
| 8999997. Total - Preferred Stocks - Part 4                                                              |                                      |              |                  |                           |                                 | 7,241,225          | XXX         | 7,218,424      | 7,218,424                                            |                                                    | 22,801                                                 |                                                                               | 22,801                                                                            |                                                                                     | 7,241,225                                                     |                                                      |                                           |                                     | 316,804                                                               | 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                                                                       |                                      |              |                  |                           |                                 | 7,241,225          | XXX         | 7,218,424      | 7,218,424                                            |                                                    | 22,801                                                 |                                                                               | 22,801                                                                            |                                                                                     | 7,241,225                                                     |                                                      |                                           |                                     | 316,804                                                               | XXX                                            | XXX                                                                                                              |
| 31338*-11-6                                                                                             | FED HOME LOAN BANK CHICAGO B-1       |              | 09/01/2021       | EXCHANGE                  | 166,616                         | 16,662             |             | 16,662         | 16,662                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 16,662                                                        |                                                      |                                           |                                     | 533                                                                   |                                                |                                                                                                                  |
| 31338*-12-4                                                                                             | FED HOME LOAN BANK CHICAGO B-2       |              | 09/08/2021       | FEDERAL HOME LOAN BANK    | 1,573,666                       | 157,367            |             | 157,367        | 97,881                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 157,367                                                       |                                                      |                                           |                                     | 1,673                                                                 |                                                |                                                                                                                  |
| 9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other                   |                                      |              |                  |                           |                                 | 174,029            | XXX         | 174,029        | 114,543                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 174,029                                                       |                                                      |                                           |                                     | 2,206                                                                 | XXX                                            | XXX                                                                                                              |
| 9799997. Total - Common Stocks - Part 4                                                                 |                                      |              |                  |                           |                                 | 174,029            | XXX         | 174,029        | 114,543                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 174,029                                                       |                                                      |                                           |                                     | 2,206                                                                 | 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                                                                          |                                      |              |                  |                           |                                 | 174,029            | XXX         | 174,029        | 114,543                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 174,029                                                       |                                                      |                                           |                                     | 2,206                                                                 | XXX                                            | XXX                                                                                                              |
| 9899999. Total - Preferred and Common Stocks                                                            |                                      |              |                  |                           |                                 | 7,415,254          | XXX         | 7,392,453      | 7,332,967                                            |                                                    | 22,801                                                 |                                                                               | 22,801                                                                            |                                                                                     | 7,415,254                                                     |                                                      |                                           |                                     | 319,010                                                               | XXX                                            | XXX                                                                                                              |
| 9999999 - Totals                                                                                        |                                      |              |                  |                           |                                 | 547,107,828        | XXX         | 532,447,894    | 455,403,312                                          |                                                    | 1,534,647                                              |                                                                               | 1,534,647                                                                         |                                                                                     | 540,364,353                                                   |                                                      | 2,789,050                                 | 2,789,050                           | 21,146,912                                                            | XXX                                            | XXX                                                                                                              |

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

## SCHEDULE DB - PART A - SECTION 1

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

| 1                    | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEFF7VJP5170UK5573 | 10/02/2020                     | 10/01/2021          | 3,000           | 10,045,320                                  | 3,348.44                                                                       | 599,203                                                            |                     | 2,033,196                     |      | 2,033,196  | 1,433,992                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 10/05/2020                     | 10/04/2021          | 2,200           | 7,498,964                                   | 3,408.62                                                                       | 443,186                                                            |                     | 1,391,930                     |      | 1,391,930  | 948,744                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 10/07/2020                     | 10/06/2021          | 5,000           | 17,097,250                                  | 3,419.45                                                                       | 983,947                                                            |                     | 3,241,879                     |      | 3,241,879  | 2,257,932                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHID171265Z06   | 10/08/2020                     | 10/07/2021          | 3,700           | 12,753,271                                  | 3,446.83                                                                       | 710,357                                                            |                     | 2,322,751                     |      | 2,322,751  | 1,612,393                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 10/09/2020                     | 10/08/2021          | 5,200           | 18,081,128                                  | 3,477.14                                                                       | 963,721                                                            |                     | 3,112,878                     |      | 3,112,878  | 2,149,157                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 10/20/2020                     | 10/12/2021          | 2,500           | 8,607,800                                   | 3,443.12                                                                       | 130,888                                                            |                     | 227,241                       |      | 227,241    | 96,353                                    |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHID171265Z06   | 10/15/2020                     | 10/14/2021          | 2,300           | 8,171,923                                   | 3,553.01                                                                       | 337,292                                                            |                     | 1,250,192                     |      | 1,250,192  | 912,900                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 10/15/2020                     | 10/15/2021          | 2,800           | 9,850,876                                   | 3,518.17                                                                       | 307,251                                                            |                     | 594,931                       |      | 594,931    | 287,680                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 10/16/2020                     | 10/15/2021          | 4,800           | 16,722,288                                  | 3,483.81                                                                       | 874,576                                                            |                     | 2,941,244                     |      | 2,941,244  | 2,066,668                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 11/04/2020                     | 10/15/2021          | 2,300           | 7,999,101                                   | 3,477.87                                                                       | 339,764                                                            |                     | 1,423,008                     |      | 1,423,008  | 1,083,243                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 10/19/2020                     | 10/18/2021          | 3,000           | 10,280,760                                  | 3,426.92                                                                       | 556,189                                                            |                     | 1,924,857                     |      | 1,924,857  | 1,368,668                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHID171265Z06   | 10/20/2020                     | 10/19/2021          | 1,400           | 4,820,368                                   | 3,443.12                                                                       | 262,228                                                            |                     | 868,309                       |      | 868,309    | 606,081                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GC71XBU11 | 10/21/2020                     | 10/20/2021          | 2,400           | 8,245,344                                   | 3,435.56                                                                       | 451,845                                                            |                     | 1,520,454                     |      | 1,520,454  | 1,068,609                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 10/22/2020                     | 10/21/2021          | 1,800           | 6,216,282                                   | 3,453.49                                                                       | 337,544                                                            |                     | 1,124,923                     |      | 1,124,923  | 787,379                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEFF7VJP5170UK5573 | 10/23/2020                     | 10/22/2021          | 3,300           | 11,435,787                                  | 3,465.39                                                                       | 612,958                                                            |                     | 2,026,243                     |      | 2,026,243  | 1,413,285                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 10/29/2020                     | 10/25/2021          | 1,600           | 5,296,176                                   | 3,310.11                                                                       | 332,600                                                            |                     | 1,270,047                     |      | 1,270,047  | 937,447                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 11/04/2020                     | 10/27/2021          | 4,000           | 13,773,760                                  | 3,443.44                                                                       | 205,454                                                            |                     | 358,075                       |      | 358,075    | 152,620                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 10/30/2020                     | 10/29/2021          | 2,200           | 7,193,912                                   | 3,269.96                                                                       | 466,885                                                            |                     | 1,819,570                     |      | 1,819,570  | 1,352,685                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 11/02/2020                     | 11/01/2021          | 2,300           | 7,613,552                                   | 3,310.24                                                                       | 465,569                                                            |                     | 1,845,514                     |      | 1,845,514  | 1,379,945                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GC71XBU11 | 11/05/2020                     | 11/03/2021          | 1,100           | 3,861,495                                   | 3,510.45                                                                       | 198,095                                                            |                     | 665,651                       |      | 665,651    | 467,557                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEFF7VJP5170UK5573 | 11/06/2020                     | 11/05/2021          | 10,300          | 36,147,232                                  | 3,509.44                                                                       | 1,847,124                                                          |                     | 6,387,672                     |      | 6,387,672  | 4,540,548                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 11/09/2020                     | 11/08/2021          | 2,000           | 7,101,000                                   | 3,550.50                                                                       | 327,356                                                            |                     | 1,182,259                     |      | 1,182,259  | 854,903                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGJUYJYJLN8C3868  | 11/12/2020                     | 11/10/2021          | 2,000           | 7,074,020                                   | 3,537.01                                                                       | 343,797                                                            |                     | 1,214,312                     |      | 1,214,312  | 870,515                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 11/19/2020                     | 11/10/2021          | 3,600           | 12,894,732                                  | 3,581.87                                                                       | 201,325                                                            |                     | 339,976                       |      | 339,976    | 138,651                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEFF7VJP5170UK5573 | 11/13/2020                     | 11/12/2021          | 3,000           | 10,755,450                                  | 3,585.15                                                                       | 516,799                                                            |                     | 1,667,371                     |      | 1,667,371  | 1,150,572                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEFF7VJP5170UK5573 | 11/13/2020                     | 11/12/2021          | 3,600           | 13,087,224                                  | 3,635.34                                                                       | 519,488                                                            |                     | 1,820,176                     |      | 1,820,176  | 1,300,688                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 11/13/2020                     | 11/15/2021          | 4,500           | 16,294,500                                  | 3,621.00                                                                       | 492,171                                                            |                     | 969,269                       |      | 969,269    | 477,099                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 11/17/2020                     | 11/15/2021          | 1,200           | 4,331,436                                   | 3,609.53                                                                       | 201,845                                                            |                     | 655,684                       |      | 655,684    | 453,839                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGJUYJYJLN8C3868  | 11/18/2020                     | 11/17/2021          | 2,800           | 9,989,812                                   | 3,567.79                                                                       | 465,525                                                            |                     | 1,625,513                     |      | 1,625,513  | 1,159,988                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEFF7VJP5170UK5573 | 11/19/2020                     | 11/18/2021          | 2,500           | 8,954,675                                   | 3,581.87                                                                       | 431,615                                                            |                     | 1,368,500                     |      | 1,368,500  | 936,884                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGJUYJYJLN8C3868  | 11/20/2020                     | 11/19/2021          | 5,500           | 19,566,470                                  | 3,557.54                                                                       | 929,407                                                            |                     | 3,109,309                     |      | 3,109,309  | 2,179,902                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GC71XBU11 | 11/23/2020                     | 11/22/2021          | 1,900           | 6,797,421                                   | 3,577.59                                                                       | 327,636                                                            |                     | 1,070,246                     |      | 1,070,246  | 742,610                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHID171265Z06   | 12/17/2020                     | 11/22/2021          | 1,300           | 5,202,171                                   | 4,001.67                                                                       | 51,780                                                             |                     | 181,026                       |      | 181,026    | 129,246                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 12/01/2020                     | 11/26/2021          | 1,800           | 6,592,410                                   | 3,662.45                                                                       | 296,658                                                            |                     | 900,369                       |      | 900,369    | 603,710                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 12/02/2020                     | 11/26/2021          | 3,200           | 11,740,832                                  | 3,669.01                                                                       | 175,116                                                            |                     | 297,166                       |      | 297,166    | 122,051                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GC71XBU11 | 12/03/2020                     | 12/01/2021          | 1,700           | 6,233,424                                   | 3,666.72                                                                       | 284,244                                                            |                     | 847,269                       |      | 847,269    | 563,025                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GC71XBU11 | 12/04/2020                     | 12/03/2021          | 8,800           | 32,552,256                                  | 3,699.12                                                                       | 1,484,383                                                          |                     | 4,127,651                     |      | 4,127,651  | 2,643,268                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 12/07/2020                     | 12/06/2021          | 2,500           | 9,229,900                                   | 3,691.96                                                                       | 424,575                                                            |                     | 1,228,987                     |      | 1,228,987  | 804,412                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEFF7VJP5170UK5573 | 12/08/2020                     | 12/07/2021          | 5,600           | 20,732,600                                  | 3,702.25                                                                       | 935,040                                                            |                     | 2,736,363                     |      | 2,736,363  | 1,801,323                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 12/09/2020                     | 12/08/2021          | 1,600           | 5,876,512                                   | 3,672.82                                                                       | 263,268                                                            |                     | 829,334                       |      | 829,334    | 566,067                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GC71XBU11 | 12/10/2020                     | 12/09/2021          | 1,500           | 5,502,150                                   | 3,668.10                                                                       | 254,750                                                            |                     | 796,756                       |      | 796,756    | 542,006                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 12/18/2020                     | 12/09/2021          | 4,000           | 14,837,640                                  | 3,709.41                                                                       | 230,214                                                            |                     | 372,506                       |      | 372,506    | 142,291                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 12/11/2020                     | 12/10/2021          | 3,000           | 10,990,380                                  | 3,663.46                                                                       | 529,736                                                            |                     | 1,599,226                     |      | 1,599,226  | 1,069,490                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHID171265Z06   | 12/14/2020                     | 12/13/2021          | 4,000           | 14,589,960                                  | 3,647.49                                                                       | 697,400                                                            |                     | 2,208,962                     |      | 2,208,962  | 1,511,562                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GC71XBU11 | 12/15/2020                     | 12/14/2021          | 4,000           | 14,852,360                                  | 3,713.09                                                                       | 669,465                                                            |                     | 1,952,182                     |      | 1,952,182  | 1,282,717                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 12/15/2020                     | 12/15/2021          | 4,100           | 15,299,437                                  | 3,731.57                                                                       | 504,567                                                            |                     | 905,353                       |      | 905,353    | 400,786                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 12/18/2020                     | 12/17/2021          | 10,000          | 37,094,100                                  | 3,709.41                                                                       | 1,758,260                                                          |                     | 4,866,711                     |      | 4,866,711  | 3,108,451                                 |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEFF7VJP5170UK5573 | 12/21/2020                     | 12/20/2021          | 4,000           | 14,779,680                                  | 3,694.92                                                                       | 745,635                                                            |                     | 1,937,859                     |      | 1,937,859  | 1,192,224                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 12/22/2020                     | 12/21/2021          | 2,800           | 10,324,328                                  | 3,687.26                                                                       | 501,246                                                            |                     | 1,407,430                     |      | 1,407,430  | 906,184                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 12/23/2020                     | 12/22/2021          | 1,600           | 5,904,016                                   | 3,690.01                                                                       | 278,670                                                            |                     | 802,332                       |      | 802,332    | 523,662                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT                      |                        |                                                 |                       |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               |      |            |                                           |                                            |                                          |                                             |                    |                                    |                                                         |

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

## SCHEDULE DB - PART A - SECTION 1

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

| 1                    | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 01/15/2021                     | 01/12/2022          | 7,000           | 26,377,750                                  | 3,768.25                                                                       | 1,266,132                                                          |                     | 3,263,554                     |      | 3,263,554  | 1,997,422                                 |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 01/22/2021                     | 01/22/2022          | 3,000           | 11,524,410                                  | 3,841.47                                                                       | 176,471                                                            |                     | 259,036                       |      | 259,036    | 82,565                                    |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 01/15/2021                     | 01/14/2022          | 4,200           | 15,984,906                                  | 3,805.93                                                                       | 522,495                                                            |                     | 853,368                       |      | 853,368    | 330,873                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 01/15/2021                     | 01/14/2022          | 2,000           | 7,649,540                                   | 3,824.77                                                                       | 299,199                                                            |                     | 835,289                       |      | 835,289    | 536,090                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 01/19/2021                     | 01/14/2022          | 2,000           | 7,597,820                                   | 3,798.91                                                                       | 350,260                                                            |                     | 887,001                       |      | 887,001    | 536,742                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 01/20/2021                     | 01/18/2022          | 1,000           | 3,851,850                                   | 3,851.85                                                                       | 177,185                                                            |                     | 369,730                       |      | 369,730    | 192,545                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 01/21/2021                     | 01/20/2022          | 1,000           | 3,853,070                                   | 3,853.07                                                                       | 178,397                                                            |                     | 362,836                       |      | 362,836    | 184,439                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 01/22/2021                     | 01/21/2022          | 3,200           | 12,292,704                                  | 3,841.47                                                                       | 578,986                                                            |                     | 1,231,514                     |      | 1,231,514  | 652,528                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 02/01/2021                     | 01/27/2022          | 1,800           | 6,792,948                                   | 3,773.86                                                                       | 375,650                                                            |                     | 855,732                       |      | 855,732    | 480,082                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 02/02/2021                     | 01/27/2022          | 3,000           | 11,478,930                                  | 3,826.31                                                                       | 175,811                                                            |                     | 257,325                       |      | 257,325    | 81,514                                    |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 02/03/2021                     | 02/01/2022          | 2,500           | 9,575,425                                   | 3,830.17                                                                       | 483,559                                                            |                     | 1,056,380                     |      | 1,056,380  | 572,821                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5GSEF7VJP5170UK5573  | 02/04/2021                     | 02/03/2022          | 2,200           | 8,517,828                                   | 3,871.74                                                                       | 410,133                                                            |                     | 834,578                       |      | 834,578    | 424,445                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 02/05/2021                     | 02/04/2022          | 10,500          | 40,811,715                                  | 3,886.83                                                                       | 1,946,719                                                          |                     | 3,778,006                     |      | 3,778,006  | 1,831,287                                 |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 02/10/2021                     | 02/04/2022          | 2,000           | 7,819,760                                   | 3,909.88                                                                       | 115,067                                                            |                     | 158,936                       |      | 158,936    | 43,869                                    |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5GSEF7VJP5170UK5573  | 02/08/2021                     | 02/07/2022          | 6,000           | 23,493,540                                  | 3,915.59                                                                       | 1,113,594                                                          |                     | 2,096,390                     |      | 2,096,390  | 982,796                                   |                                            |                                          |                                             |                    |                                    | 99/107                                                  |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 02/12/2021                     | 02/09/2022          | 1,000           | 3,934,830                                   | 3,934.83                                                                       | 189,265                                                            |                     | 334,775                       |      | 334,775    | 145,510                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLNC3868   | 02/12/2021                     | 02/11/2022          | 3,500           | 13,937,175                                  | 3,982.05                                                                       | 575,666                                                            |                     | 1,004,112                     |      | 1,004,112  | 428,446                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 02/12/2021                     | 02/15/2022          | 3,800           | 15,101,884                                  | 3,974.18                                                                       | 466,730                                                            |                     | 666,987                       |      | 666,987    | 200,258                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 02/16/2021                     | 02/15/2022          | 2,600           | 10,224,734                                  | 3,932.59                                                                       | 491,810                                                            |                     | 900,441                       |      | 900,441    | 408,632                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLNC3868   | 02/17/2021                     | 02/16/2022          | 1,500           | 5,896,995                                   | 3,931.33                                                                       | 295,439                                                            |                     | 516,113                       |      | 516,113    | 220,674                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 02/24/2021                     | 02/16/2022          | 3,200           | 12,561,376                                  | 3,925.43                                                                       | 186,186                                                            |                     | 250,759                       |      | 250,759    | 64,574                                    |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5GSEF7VJP5170UK5573  | 02/18/2021                     | 02/17/2022          | 2,300           | 9,002,131                                   | 3,913.97                                                                       | 451,907                                                            |                     | 817,172                       |      | 817,172    | 365,265                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5GSEF7VJP5170UK5573  | 02/19/2021                     | 02/18/2022          | 7,400           | 28,909,654                                  | 3,906.71                                                                       | 1,354,891                                                          |                     | 2,560,118                     |      | 2,560,118  | 1,165,227                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 02/22/2021                     | 02/18/2022          | 1,400           | 5,427,100                                   | 3,876.50                                                                       | 266,471                                                            |                     | 526,532                       |      | 526,532    | 260,062                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHID171265Z06   | 02/23/2021                     | 02/22/2022          | 1,500           | 5,822,055                                   | 3,881.37                                                                       | 295,178                                                            |                     | 572,335                       |      | 572,335    | 277,157                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5GSEF7VJP5170UK5573  | 03/04/2021                     | 02/28/2022          | 1,200           | 4,522,164                                   | 3,768.47                                                                       | 226,108                                                            |                     | 615,994                       |      | 615,994    | 389,886                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLNC3868   | 03/05/2021                     | 03/03/2022          | 10,000          | 38,419,400                                  | 3,841.94                                                                       | 2,043,912                                                          |                     | 4,478,009                     |      | 4,478,009  | 2,434,097                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 03/16/2021                     | 03/03/2022          | 3,500           | 13,869,485                                  | 3,962.71                                                                       | 206,863                                                            |                     | 274,671                       |      | 274,671    | 67,808                                    |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5GSEF7VJP5170UK5573  | 03/08/2021                     | 03/07/2022          | 6,600           | 25,220,910                                  | 3,821.35                                                                       | 1,226,997                                                          |                     | 3,170,017                     |      | 3,170,017  | 1,943,019                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 03/09/2021                     | 03/08/2022          | 1,400           | 5,425,616                                   | 3,875.44                                                                       | 257,717                                                            |                     | 593,778                       |      | 593,778    | 336,062                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 04/05/2021                     | 03/08/2022          | 1,634           | 6,996,478                                   | 4,281.81                                                                       | 84,624                                                             |                     | 109,058                       |      | 109,058    | 24,434                                    |                                            |                                          |                                             |                    |                                    | 101/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 03/10/2021                     | 03/09/2022          | 1,650           | 6,433,037                                   | 3,898.81                                                                       | 306,213                                                            |                     | 667,924                       |      | 667,924    | 361,712                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 03/12/2021                     | 03/11/2022          | 1,600           | 6,309,344                                   | 3,943.34                                                                       | 301,587                                                            |                     | 567,346                       |      | 567,346    | 265,759                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 03/15/2021                     | 03/14/2022          | 1,500           | 5,953,410                                   | 3,968.94                                                                       | 279,810                                                            |                     | 498,410                       |      | 498,410    | 218,600                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 03/15/2021                     | 03/14/2022          | 3,600           | 14,466,780                                  | 4,018.55                                                                       | 574,385                                                            |                     | 1,022,061                     |      | 1,022,061  | 447,676                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 03/15/2021                     | 03/15/2022          | 4,000           | 16,034,520                                  | 4,008.63                                                                       | 495,574                                                            |                     | 690,296                       |      | 690,296    | 194,722                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 03/16/2021                     | 03/15/2022          | 1,600           | 6,340,336                                   | 3,962.71                                                                       | 285,949                                                            |                     | 549,253                       |      | 549,253    | 263,304                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLNC3868   | 03/17/2021                     | 03/16/2022          | 4,100           | 16,293,892                                  | 3,974.12                                                                       | 749,519                                                            |                     | 1,349,843                     |      | 1,349,843  | 600,324                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5GSEF7VJP5170UK5573  | 03/18/2021                     | 03/17/2022          | 2,800           | 10,963,288                                  | 3,915.46                                                                       | 494,444                                                            |                     | 1,063,654                     |      | 1,063,654  | 569,210                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 03/30/2021                     | 03/17/2022          | 4,000           | 15,834,200                                  | 3,958.55                                                                       | 237,734                                                            |                     | 314,233                       |      | 314,233    | 76,499                                    |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5GSEF7VJP5170UK5573  | 03/19/2021                     | 03/18/2022          | 6,600           | 25,826,460                                  | 3,913.10                                                                       | 1,194,474                                                          |                     | 2,446,570                     |      | 2,446,570  | 1,252,096                                 |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5GSEF7VJP5170UK5573  | 03/22/2021                     | 03/21/2022          | 1,800           | 7,093,062                                   | 3,940.59                                                                       | 316,351                                                            |                     | 628,712                       |      | 628,712    | 312,362                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 03/23/2021                     | 03/22/2022          | 3,600           | 14,077,872                                  | 3,910.52                                                                       | 602,533                                                            |                     | 1,373,270                     |      | 1,373,270  | 770,737                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLNC3868   | 03/25/2021                     | 03/23/2022          | 600             | 2,945,712                                   | 3,909.52                                                                       | 107,434                                                            |                     | 238,154                       |      | 238,154    | 130,721                                   |                                            |                                          |                                             |                    |                                    | 100/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 04/01/2021                     | 03/25/2022          | 4,000           | 16,079,480                                  | 4,019.87                                                                       | 238,158                                                            |                     | 301,246                       |      | 301,246    | 63,088                                    |                                            |                                          |                                             |                    |                                    | 101/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 03/31/2021                     | 03/28/2022          | 1,700           | 6,753,913                                   | 3,972.89                                                                       | 270,157                                                            |                     | 572,503                       |      | 572,503    | 302,347                                   |                                            |                                          |                                             |                    |                                    | 101/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 04/01/2021                     | 03/31/2022          | 8,600           | 34,570,882                                  | 4,019.87                                                                       | 1,365,550                                                          |                     | 2,492,246                     |      | 2,492,246  | 1,126,896                                 |                                            |                                          |                                             |                    |                                    | 101/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U1664L3V6C598   | 09/30/2021                     | 03/31/2022          | 1,600           | 6,892,064                                   | 4,307.54                                                                       | 394,396                                                            |                     | 622,218                       |      | 394,396    | 22,177                                    |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLNC3868   | 04/05/2021                     | 04/04/2022          | 2,500           | 10,194,775                                  | 4,077.91                                                                       | 389,440                                                            |                     | 611,986                       |      | 611,986    | 222,545                                   |                                            |                                          |                                             |                    |                                    | 101/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09  | 04/06/2021                     | 04/05/2022          | 2,800           | 11,407,032                                  | 4,073.94                                                                       | 440,311                                                            |                     | 701,830                       |      | 701,830    | 261,519                                   |                                            |                                          |                                             |                    |                                    | 101/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLNC3868   | 04/07/2021                     | 04/06/2022          | 6,400           | 26,111,680                                  |                                                                                |                                                                    |                     |                               |      |            |                                           |                                            |                                          |                                             |                    |                                    |                                                         |

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

## SCHEDULE DB - PART A - SECTION 1

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

| 1                    | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 04/19/2021                     | 04/18/2022          | 2,500           | 10,408,150                                  | 4,163.26                                                                       | 408,520                                                            |                     | 420,216                       |      | 420,216    | 11,696                                    |                                            |                                          |                                             |                    |                                    | 101/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLN8C3868  | 04/21/2021                     | 04/20/2022          | 2,750           | 11,476,905                                  | 4,173.42                                                                       | 459,076                                                            |                     | 444,700                       |      | 444,700    | (14,376)                                  |                                            |                                          |                                             |                    |                                    | 102/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 04/22/2021                     | 04/21/2022          | 1,500           | 6,202,407                                   | 4,134.98                                                                       | 241,586                                                            |                     | 291,761                       |      | 291,761    | 50,175                                    |                                            |                                          |                                             |                    |                                    | 102/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 04/23/2021                     | 04/22/2022          | 700             | 2,926,119                                   | 4,180.17                                                                       | 117,045                                                            |                     | 116,942                       |      | 116,942    | (103)                                     |                                            |                                          |                                             |                    |                                    | 102/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLN8C3868  | 05/03/2021                     | 04/28/2022          | 3,500           | 14,674,310                                  | 4,192.66                                                                       | 579,635                                                            |                     | 594,361                       |      | 594,361    | 14,726                                    |                                            |                                          |                                             |                    |                                    | 102/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 05/13/2021                     | 04/29/2022          | 3,000           | 12,337,500                                  | 4,112.50                                                                       | 178,421                                                            |                     | 208,383                       |      | 208,383    | 29,962                                    |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 05/04/2021                     | 05/02/2022          | 1,800           | 7,496,388                                   | 4,164.66                                                                       | 317,097                                                            |                     | 346,813                       |      | 346,813    | 29,716                                    |                                            |                                          |                                             |                    |                                    | 102/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXTO9  | 05/05/2021                     | 05/03/2022          | 2,000           | 8,335,180                                   | 4,167.59                                                                       | 331,740                                                            |                     | 383,450                       |      | 383,450    | 51,710                                    |                                            |                                          |                                             |                    |                                    | 102/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 05/06/2021                     | 05/04/2022          | 3,900           | 16,386,318                                  | 4,201.62                                                                       | 670,200                                                            |                     | 667,066                       |      | 667,066    | (3,135)                                   |                                            |                                          |                                             |                    |                                    | 102/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLN8C3868  | 05/07/2021                     | 05/06/2022          | 9,000           | 38,093,400                                  | 4,232.60                                                                       | 1,485,643                                                          |                     | 1,384,899                     |      | 1,384,899  | (100,744)                                 |                                            |                                          |                                             |                    |                                    | 102/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 05/10/2021                     | 05/09/2022          | 1,400           | 5,863,802                                   | 4,188.43                                                                       | 255,756                                                            |                     | 254,538                       |      | 254,538    | 28,782                                    |                                            |                                          |                                             |                    |                                    | 102/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 05/12/2021                     | 05/10/2022          | 1,300           | 5,281,952                                   | 4,063.04                                                                       | 239,272                                                            |                     | 358,542                       |      | 358,542    | 119,269                                   |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLN8C3868  | 05/14/2021                     | 05/13/2022          | 2,700           | 11,269,395                                  | 4,173.85                                                                       | 464,299                                                            |                     | 530,834                       |      | 530,834    | 66,535                                    |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 05/14/2021                     | 05/13/2022          | 3,600           | 15,085,980                                  | 4,190.55                                                                       | 500,557                                                            |                     | 574,476                       |      | 574,476    | 73,919                                    |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLN8C3868  | 05/14/2021                     | 05/13/2022          | 4,500           | 18,876,240                                  | 4,194.72                                                                       | 717,485                                                            |                     | 814,668                       |      | 814,668    | 97,183                                    |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXTO9  | 05/17/2021                     | 05/16/2022          | 7,100           | 29,559,359                                  | 4,163.29                                                                       | 1,242,971                                                          |                     | 1,434,938                     |      | 1,434,938  | 191,967                                   |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLN8C3868  | 05/18/2021                     | 05/17/2022          | 3,200           | 13,209,056                                  | 4,127.83                                                                       | 545,534                                                            |                     | 713,682                       |      | 713,682    | 168,148                                   |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 05/19/2021                     | 05/18/2022          | 1,200           | 4,938,816                                   | 4,115.68                                                                       | 324,100                                                            |                     | 272,393                       |      | 272,393    | 38,293                                    |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXTO9  | 05/21/2021                     | 05/20/2022          | 5,700           | 23,688,402                                  | 4,155.86                                                                       | 993,728                                                            |                     | 1,125,233                     |      | 1,125,233  | 131,504                                   |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 05/24/2021                     | 05/23/2022          | 1,200           | 5,036,460                                   | 4,197.05                                                                       | 201,458                                                            |                     | 224,807                       |      | 224,807    | 23,349                                    |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 06/04/2021                     | 05/23/2022          | 4,000           | 16,919,560                                  | 4,229.89                                                                       | 247,252                                                            |                     | 257,797                       |      | 257,797    | 10,544                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 06/01/2021                     | 05/27/2022          | 2,200           | 9,244,488                                   | 4,202.04                                                                       | 347,593                                                            |                     | 416,932                       |      | 416,932    | 69,339                                    |                                            |                                          |                                             |                    |                                    | 103/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 06/03/2021                     | 06/01/2022          | 2,000           | 8,385,700                                   | 4,192.85                                                                       | 325,365                                                            |                     | 385,888                       |      | 385,888    | 60,523                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLN8C3868  | 06/04/2021                     | 06/03/2022          | 8,800           | 37,223,032                                  | 4,229.89                                                                       | 1,407,031                                                          |                     | 1,528,018                     |      | 1,528,018  | 120,988                                   |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 06/07/2021                     | 06/06/2022          | 7,300           | 30,853,596                                  | 4,226.52                                                                       | 1,175,522                                                          |                     | 1,308,302                     |      | 1,308,302  | 132,780                                   |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 06/08/2021                     | 06/07/2022          | 2,000           | 8,454,520                                   | 4,227.26                                                                       | 321,272                                                            |                     | 358,790                       |      | 358,790    | 37,518                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHIID171265Z06  | 06/09/2021                     | 06/08/2022          | 1,800           | 7,595,190                                   | 4,219.55                                                                       | 288,617                                                            |                     | 328,522                       |      | 328,522    | 39,905                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLN8C3868  | 06/14/2021                     | 06/13/2022          | 2,700           | 11,488,905                                  | 4,255.15                                                                       | 421,643                                                            |                     | 450,199                       |      | 450,199    | 28,556                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 06/15/2021                     | 06/14/2022          | 4,800           | 20,567,088                                  | 4,284.81                                                                       | 658,391                                                            |                     | 704,800                       |      | 704,800    | 46,409                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 06/15/2021                     | 06/15/2022          | 4,200           | 17,978,352                                  | 4,280.56                                                                       | 556,723                                                            |                     | 595,125                       |      | 595,125    | 38,402                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHIID171265Z06  | 06/16/2021                     | 06/15/2022          | 2,200           | 9,292,140                                   | 4,223.70                                                                       | 358,677                                                            |                     | 409,885                       |      | 409,885    | 51,208                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 06/17/2021                     | 06/16/2022          | 5,800           | 24,486,788                                  | 4,221.86                                                                       | 930,498                                                            |                     | 1,078,867                     |      | 1,078,867  | 148,369                                   |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXTO9  | 06/18/2021                     | 06/17/2022          | 7,800           | 32,498,310                                  | 4,166.45                                                                       | 1,293,433                                                          |                     | 1,691,565                     |      | 1,691,565  | 398,132                                   |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 06/21/2021                     | 06/20/2022          | 1,600           | 6,759,664                                   | 4,224.79                                                                       | 262,275                                                            |                     | 287,488                       |      | 287,488    | 25,213                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 06/22/2021                     | 06/21/2022          | 4,900           | 20,807,556                                  | 4,246.44                                                                       | 777,162                                                            |                     | 831,375                       |      | 831,375    | 54,213                                    |                                            |                                          |                                             |                    |                                    | 104/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 07/20/2021                     | 06/27/2022          | 4,500           | 19,453,770                                  | 4,323.06                                                                       | 311,502                                                            |                     | 295,155                       |      | 295,155    | (16,347)                                  |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 07/06/2021                     | 07/01/2022          | 8,800           | 38,300,592                                  | 4,352.34                                                                       | 1,344,351                                                          |                     | 1,118,671                     |      | 1,118,671  | (225,680)                                 |                                            |                                          |                                             |                    |                                    | 105/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXTO9  | 07/06/2021                     | 07/05/2022          | 4,000           | 17,374,160                                  | 4,343.54                                                                       | 634,157                                                            |                     | 542,767                       |      | 542,767    | (91,390)                                  |                                            |                                          |                                             |                    |                                    | 105/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHIID171265Z06  | 07/07/2021                     | 07/06/2022          | 5,200           | 22,662,276                                  | 4,358.13                                                                       | 833,972                                                            |                     | 677,544                       |      | 677,544    | (156,427)                                 |                                            |                                          |                                             |                    |                                    | 105/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 07/08/2021                     | 07/07/2022          | 3,500           | 15,122,870                                  | 4,320.82                                                                       | 581,474                                                            |                     | 515,556                       |      | 515,556    | (65,919)                                  |                                            |                                          |                                             |                    |                                    | 105/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 07/09/2021                     | 07/08/2022          | 3,400           | 14,856,470                                  | 4,369.55                                                                       | 543,747                                                            |                     | 428,910                       |      | 428,910    | (114,836)                                 |                                            |                                          |                                             |                    |                                    | 105/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 08/09/2021                     | 07/12/2022          | 1,400           | 6,546,582                                   | 4,676.13                                                                       | 57,709                                                             |                     | 34,067                        |      | 34,067     | (23,642)                                  |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXTO9  | 07/16/2021                     | 07/14/2022          | 6,000           | 25,962,960                                  | 4,327.16                                                                       | 999,574                                                            |                     | 885,918                       |      | 885,918    | (113,656)                                 |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598  | 07/16/2021                     | 07/15/2022          | 4,000           | 17,481,720                                  | 4,370.43                                                                       | 541,971                                                            |                     | 531,715                       |      | 531,715    | (10,256)                                  |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 07/16/2021                     | 07/15/2022          | 4,500           | 19,666,935                                  | 4,370.43                                                                       | 642,583                                                            |                     | 566,857                       |      | 566,857    | (75,727)                                  |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CREDIT SUISSE                                   | E58DKGMJYYYJLN8C3868  | 07/19/2021                     | 07/18/2022          | 1,000           | 4,258,490                                   | 4,258.49                                                                       | 180,916                                                            |                     | 180,916                       |      | 180,916    | (3,050)                                   |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXTO9  | 07/20/2021                     | 07/19/2022          | 2,600           | 11,239,556                                  | 4,323.06                                                                       | 456,904                                                            |                     | 390,739                       |      | 390,739    | (66,166)                                  |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXTO9  | 07/21/2021                     | 07/20/2022          | 2,000           | 8,717,380                                   | 4,358.69                                                                       | 364,952                                                            |                     | 267,954                       |      | 267,954    | (78,998)                                  |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XHC3ZE78   | 07/22/2021                     | 07/21/2022          | 1,300           | 5,677,724                                   | 4,367.48                                                                       | 217,457                                                            |                     | 170,171                       |      | 170,171    | (47,285)                                  |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RHI GCT1XBU11 | 08/03/2021                     | 07/27/2022          | 1,100           | 4,865,465                                   | 4,423.15                                                                       | 186,347                                                            |                     | 130,104                       |      | 130,104    | (56,243)                                  |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | 65GSEF7VJP5170UK5573  | 08/04/2021                     | 07/29/2022          | 2,000           | 8,805,320                                   | 4,402.66                                                                       | 336,363                                                            |                     | 249,401                       |      | 249,401    | (86,962)                                  |                                            |                                          |                                             | </                 |                                    |                                                         |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                                                                                                | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16          | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|--------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|-------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                                                                                                                                      | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value  | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09 | 08/18/2021                     | 08/17/2022          | 3,400           | 14,960,918                                  | 4,400.27                                                                       | 595,445                                                            |                     | 454,555                       |      | 454,555     | (140,890)                                 |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHID171265Z06  | 08/19/2021                     | 08/18/2022          | 700             | 3,084,060                                   | 4,405.80                                                                       | 132,306                                                            |                     | 93,646                        |      | 93,646      | (38,660)                                  |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09 | 08/20/2021                     | 08/19/2022          | 6,500           | 28,870,855                                  | 4,441.67                                                                       | 1,177,931                                                          |                     | 789,592                       |      | 789,592     | (388,339)                                 |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598 | 09/08/2021                     | 08/26/2022          | 2,800           | 12,639,396                                  | 4,514.07                                                                       | 177,109                                                            |                     | 141,622                       |      | 141,622     | (35,486)                                  |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | BARCLAYS BANK                                   | G5G8EF7VJP5170UK5573 | 09/03/2021                     | 09/02/2022          | 14,700          | 66,670,821                                  | 4,535.43                                                                       | 2,560,160                                                          |                     | 1,423,214                     |      | 1,423,214   | (1,136,945)                               |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09 | 09/07/2021                     | 09/06/2022          | 3,800           | 17,176,114                                  | 4,520.03                                                                       | 671,586                                                            |                     | 398,870                       |      | 398,870     | (272,716)                                 |                                            |                                          |                                             |                    |                                    | 106/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09 | 09/08/2021                     | 09/07/2022          | 3,000           | 13,542,210                                  | 4,514.07                                                                       | 552,522                                                            |                     | 322,416                       |      | 322,416     | (230,106)                                 |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RH1GCT1XBU11 | 09/09/2021                     | 09/08/2022          | 800             | 3,594,624                                   | 4,493.28                                                                       | 142,707                                                            |                     | 91,640                        |      | 91,640      | (51,067)                                  |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XOHC3ZE78 | 09/10/2021                     | 09/09/2022          | 1,100           | 4,904,438                                   | 4,458.58                                                                       | 200,101                                                            |                     | 138,380                       |      | 138,380     | (61,721)                                  |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09 | 09/13/2021                     | 09/12/2022          | 1,400           | 6,256,222                                   | 4,468.73                                                                       | 260,884                                                            |                     | 175,604                       |      | 175,604     | (85,281)                                  |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XOHC3ZE78 | 09/14/2021                     | 09/13/2022          | 2,300           | 10,219,015                                  | 4,443.05                                                                       | 429,199                                                            |                     | 310,290                       |      | 310,290     | (118,909)                                 |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RH1GCT1XBU11 | 09/15/2021                     | 09/14/2022          | 3,500           | 15,839,285                                  | 4,525.51                                                                       | 550,454                                                            |                     | 361,852                       |      | 361,852     | (188,602)                                 |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | RBC CAPITAL                                     | ES71P3U3RH1GCT1XBU11 | 09/16/2021                     | 09/14/2022          | 3,800           | 17,000,250                                  | 4,473.75                                                                       | 702,110                                                            |                     | 476,005                       |      | 476,005     | (226,105)                                 |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | ABN AMRO CLEARING                               | 549300U16G4LU3V6C598 | 09/15/2021                     | 09/15/2022          | 3,800           | 17,196,938                                  | 4,525.51                                                                       | 551,848                                                            |                     | 461,313                       |      | 461,313     | (90,535)                                  |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | WELLS FARGO                                     | KB1H1DSPRFMYMCJFXT09 | 09/17/2021                     | 09/16/2022          | 10,000          | 44,329,900                                  | 4,432.99                                                                       | 1,912,835                                                          |                     | 1,399,629                     |      | 1,399,629   | (513,208)                                 |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHID171265Z06  | 09/20/2021                     | 09/19/2022          | 1,900           | 8,279,687                                   | 4,357.73                                                                       | 392,457                                                            |                     | 326,676                       |      | 326,676     | (65,781)                                  |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | TRUIST BANK                                     | JKC32MCHID171265Z06  | 09/21/2021                     | 09/20/2022          | 2,100           | 9,143,799                                   | 4,354.19                                                                       | 428,844                                                            |                     | 365,707                       |      | 365,707     | (63,137)                                  |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| S&P 500 INDEX OPTION                                                                                                                             | EQUITY INDEX PRODUCT                                                    | EXHIBIT 5                    | Equity/Index           | CIBC                                            | 21G119DL770XOHC3ZE78 | 09/22/2021                     | 09/21/2022          | 2,200           | 9,670,408                                   | 4,395.64                                                                       | 421,630                                                            |                     | 348,317                       |      | 348,317     | (73,313)                                  |                                            |                                          |                                             |                    |                                    | 107/107                                                 |
| 0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 27,917,038                                                                     | 78,340,730                                                         |                     | 190,200,246                   | XXX  | 190,200,246 | 83,942,478                                |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108                             |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 27,917,038                                                                     | 78,340,730                                                         |                     | 190,200,246                   | XXX  | 190,200,246 | 83,942,478                                |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108                                       |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0219999999. Subtotal - Purchased Options - Hedging Other                                                                                         |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0289999999. Subtotal - Purchased Options - Replications                                                                                          |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0359999999. Subtotal - Purchased Options - Income Generation                                                                                     |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0429999999. Subtotal - Purchased Options - Other                                                                                                 |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0439999999. Total Purchased Options - Call Options and Warrants                                                                                  |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 27,917,038                                                                     | 78,340,730                                                         |                     | 190,200,246                   | XXX  | 190,200,246 | 83,942,478                                |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0449999999. Total Purchased Options - Put Options                                                                                                |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0459999999. Total Purchased Options - Caps                                                                                                       |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0469999999. Total Purchased Options - Floors                                                                                                     |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0479999999. Total Purchased Options - Collars                                                                                                    |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0489999999. Total Purchased Options - Other                                                                                                      |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0499999999. Total Purchased Options                                                                                                              |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 27,917,038                                                                     | 78,340,730                                                         |                     | 190,200,246                   | XXX  | 190,200,246 | 83,942,478                                |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108                               |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108                                         |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0709999999. Subtotal - Written Options - Hedging Other                                                                                           |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0779999999. Subtotal - Written Options - Replications                                                                                            |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0849999999. Subtotal - Written Options - Income Generation                                                                                       |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0919999999. Subtotal - Written Options - Other                                                                                                   |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0929999999. Total Written Options - Call Options and Warrants                                                                                    |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0939999999. Total Written Options - Put Options                                                                                                  |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0949999999. Total Written Options - Caps                                                                                                         |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0959999999. Total Written Options - Floors                                                                                                       |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0969999999. Total Written Options - Collars                                                                                                      |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0979999999. Total Written Options - Other                                                                                                        |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0989999999. Total Written Options                                                                                                                |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108                                         |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108                                                   |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1169999999. Subtotal - Swaps - Hedging Other                                                                                                     |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1229999999. Subtotal - Swaps - Replication                                                                                                       |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1289999999. Subtotal - Swaps - Income Generation                                                                                                 |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1349999999. Subtotal - Swaps - Other                                                                                                             |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1359999999. Total Swaps - Interest Rate                                                                                                          |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1369999999. Total Swaps - Credit Default                                                                                                         |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                                                | 2                                                                       | 3                            | 4                      | 5                                               | 6          | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16          | 17                                        | 18                                         | 19                                        | 20                                          | 21                 | 22                                  | 23                                                      |
|--------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------------|--------------------|-------------------------------------|---------------------------------------------------------|
| Description                                                                                      | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value  | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 1379999999. Total Swaps - Foreign Exchange                                                       |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1389999999. Total Swaps - Total Return                                                           |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1399999999. Total Swaps - Other                                                                  |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1409999999. Total Swaps                                                                          |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1479999999. Subtotal - Forwards                                                                  |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1509999999. Subtotal - SSAP No. 108 Adjustments                                                  |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 27,917,038                                                                     | 78,340,730                                                         |                     | 190,200,246                   | XXX  | 190,200,246 | 83,942,478                                |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1709999999. Subtotal - Hedging Other                                                             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1719999999. Subtotal - Replication                                                               |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1729999999. Subtotal - Income Generation                                                         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1739999999. Subtotal - Other                                                                     |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives                                  |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               | XXX  |             |                                           |                                            |                                           |                                             |                    | XXX                                 | XXX                                                     |
| 1759999999 - Totals                                                                              |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 27,917,038                                                                     | 78,340,730                                                         |                     | 190,200,246                   | XXX  | 190,200,246 | 83,942,478                                |                                            |                                           |                                             |                    | 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 |
|     |      |                                                                              |

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

## SCHEDULE DB - PART D - SECTION 1

[illegible]

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1                                                                                                                                              | 2    | 3                | 4                                                  | 5                                                    | Book Balance at End of Each Month<br>During Current Quarter |              |              | 9     |
|------------------------------------------------------------------------------------------------------------------------------------------------|------|------------------|----------------------------------------------------|------------------------------------------------------|-------------------------------------------------------------|--------------|--------------|-------|
|                                                                                                                                                |      |                  |                                                    |                                                      | 6                                                           | 7            | 8            |       |
|                                                                                                                                                |      |                  |                                                    |                                                      | First Month                                                 | Second Month | Third Month  |       |
| Depository                                                                                                                                     | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date |                                                             |              |              | *     |
| ABN AMRO Clearing ..... Chicago, IL .....                                                                                                      |      |                  |                                                    |                                                      | 21,454,352                                                  | 22,462,452   | 23,293,554   | .XXX. |
| The Bank of New York Mellon ... New York, NY .....                                                                                             |      |                  |                                                    |                                                      | (47,051,476)                                                | (48,563,499) | (13,158,945) | .XXX. |
| Federal Home Loan Bank of                                                                                                                      |      |                  |                                                    |                                                      |                                                             |              |              |       |
| Chicago ..... Chicago, IL .....                                                                                                                |      |                  |                                                    |                                                      | 1,009,659                                                   | 29,559,781   | 4,507,706    | .XXX. |
| JPMorgan Chase Bank ..... New York, NY .....                                                                                                   |      |                  |                                                    |                                                      | 8,424,133                                                   | 6,793,099    | 13,984,823   | .XXX. |
| KeyBank National Association                                                                                                                   |      |                  |                                                    |                                                      |                                                             |              |              |       |
| ..... Cleveland, OH .....                                                                                                                      |      |                  |                                                    |                                                      | 3,166,564                                                   | 6,176,856    | 4,169,322    | .XXX. |
| The Northern Trust Company .... Chicago, IL .....                                                                                              |      | 0.000            | 1,163                                              |                                                      | 26,703,884                                                  | 25,280,031   | 59,673,604   | .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              | 1,163                                              |                                                      | 13,707,115                                                  | 41,708,720   | 92,470,064   | 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              | 1,163                                              |                                                      | 13,707,115                                                  | 41,708,720   | 92,470,064   | XXX   |
| 0499999. Cash in Company's Office                                                                                                              | XXX  | XXX              | XXX                                                | XXX                                                  |                                                             |              |              | XXX   |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |              |              |       |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |              |              |       |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |              |              |       |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |              |              |       |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |              |              |       |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |              |              |       |
| 0599999. Total - Cash                                                                                                                          | XXX  | XXX              | 1,163                                              |                                                      | 13,707,115                                                  | 41,708,720   | 92,470,064   | XXX   |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]