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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019
OF THE CONDITION AND AFFAIRS OF THE

Bankers Life and Casualty Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 61263 Employer's ID Number 36-0770740

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 & Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 04/06/1880 Commenced Business 01/17/1879

Statutory Home Office 111 East Wacker Drive, Suite 2100 (Street and Number), Chicago, IL, US 60601-4508 (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 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Mail Address 111 East Wacker Drive, Suite 2100 (Street and Number or P.O. Box), Chicago, IL, US 60601-4508 (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 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Internet Website Address www.bankerslife.com

Statutory Statement Contact Shelly Ann Hitch (Name), 317-817-6485 (Area Code) (Telephone Number)

Shelly.Hitch@CNOinc.com (E-mail Address), 317-817-2115 (FAX Number)

OFFICERS

President	Scott Louis Goldberg	Treasurer	Jeffrey Michael Kircher
Secretary	Karl William Kindig	Actuary	Jeremy David Williams #

OTHER

Bruce Keating Baude, Executive Vice President	Karen Jeannine DeToro #, Executive Vice President	Yvonne Kay Franzese, Executive Vice President
Eric Ronald Johnson, Executive Vice President	Paul Harrington McDonough #, Executive Vice President	Matthew Joseph Zimpfer, Executive Vice President
Timothy Scott Bischof #, Senior Vice President	William Douglas Fritts, Jr., Senior Vice President	John Robert Kline, Senior Vice President
Nathan Ellis Richardson, Senior Vice President	Gregory Dean Turner #, Senior Vice President	

DIRECTORS OR TRUSTEES

Timothy Scott Bischof	Karen Jeannine DeToro #	Scott Louis Goldberg
John Robert Kline	Paul Harrington McDonough #	Rocco Francis Tarasi, III
Blake Allen Westerfield #		

State of Indiana
County of Hamilton SS:

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

Scott Louis Goldberg President	Rachel J Spehler Rachel Johanna Spehler Assistant Secretary	John R Kline John Robert Kline SVP & Chief Accounting Officer

Subscribed and sworn to before me this 6th day of November, 2019

Kristie L. Nave

Kristie L. Nave
Notay 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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	12,921,715,958		12,921,715,958	12,520,905,637
2.	Stocks:				
	2.1 Preferred stocks	120,366,176		120,366,176	285,605,818
	2.2 Common stocks	196,251,891	101,917	196,149,974	235,109,857
3.	Mortgage loans on real estate:				
	3.1 First liens	1,031,193,216		1,031,193,216	1,021,442,641
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 74,031,753), cash equivalents ($ 234,836,496) and short-term investments ($ .....)	308,868,248		308,868,248	195,582,019
6.	Contract loans (including $ ..... premium notes)	70,014,512	4,154	70,010,359	66,111,269
7.	Derivatives	141,441,318		141,441,318	25,892,786
8.	Other invested assets	680,186,690	196,860	679,989,831	490,625,190
9.	Receivables for securities	150,000		150,000	52,044,897
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	34,033,777		34,033,777	23,656,276
12.	Subtotals, cash and invested assets (Lines 1 to 11)	15,504,221,789	302,930	15,503,918,858	14,916,976,390
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	136,739,923		136,739,923	132,143,206
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,935,128	11,522	2,923,606	2,942,846
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	64,055,605		64,055,605	61,438,228
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	512,547		512,547	944,082
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	4,549,663		4,549,663	31,424,695
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	5,699,367		5,699,367	23,175,074
18.2	Net deferred tax asset	310,287,655	159,576,321	150,711,334	144,714,888
19.	Guaranty funds receivable or on deposit	9,637,139		9,637,139	9,992,333
20.	Electronic data processing equipment and software	3,345,525	2,586,207	759,318	762,690
21.	Furniture and equipment, including health care delivery assets ($ .....)	7,032,335	7,032,335		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	9,541,645		9,541,645	15,794,968
24.	Health care ($ .....) and other amounts receivable	27,525,814	26,086,301	1,439,513	192,735
25.	Aggregate write-ins for other than invested assets	195,680,815		195,680,815	174,054,051
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	16,281,764,950	195,595,618	16,086,169,333	15,514,556,186
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	16,281,764,950	195,595,618	16,086,169,333	15,514,556,186
	DETAILS OF WRITE-INS				
1101.	Assets held in rabbi trust for agents' deferred compensation program	34,033,777		34,033,777	23,656,276
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)	34,033,777		34,033,777	23,656,276
2501.	Cash surrender value of company owned life insurance	194,223,773		194,223,773	171,726,537
2502.	Transferable state tax credits	1,457,042		1,457,042	2,327,513
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	195,680,815		195,680,815	174,054,051

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 10,639,293,205 less $ included in Line 6.3 (including $ Modco Reserve)	10,639,293,205	10,213,758,735
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,990,664,706	1,906,713,296
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,289,361,056	1,292,286,747
4.	Contract claims:		
	4.1 Life	23,954,543	24,495,999
	4.2 Accident and health	147,187,966	151,083,207
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	162,716	169,095
	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 $ discount; including $ 18,079,411 accident and health premiums	21,160,826	30,872,628
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 989,324 assumed and $ 3,567,401 ceded	4,556,725	3,864,935
	9.4 Interest Maintenance Reserve	238,039,443	241,233,491
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,127,498 , accident and health $ 885,870 and deposit-type contract funds $	5,013,368	7,044,687
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	188,326,256	197,625,770
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	4,933,082	3,859,874
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,386,215	2,217,451
17.	Amounts withheld or retained by reporting entity as agent or trustee	760,745	256,352
18.	Amounts held for agents' account, including $ 8,621,117 agents' credit balances	8,763,980	14,315,326
19.	Remittances and items not allocated	20,353,028	18,134,885
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	191,505,844	169,948,112
	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		10,429,189
	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	22,282,673	18,422,462
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	131,250,036	97,580,416
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	14,929,956,416	14,404,312,655
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	14,929,956,416	14,404,312,655
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)	177,590,946	131,621,561
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)	1,146,212,917	1,100,243,531
38.	Totals of Lines 29, 30 and 37	1,156,212,917	1,110,243,531
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	16,086,169,333	15,514,556,186
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	56,958,524	56,601,781
2502.	Liability for deferred compensation obligation	40,437,255	17,592,916
2503.	Liability for agents' deferred compensation program funded through a rabbi trust	33,854,257	23,385,720
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	131,250,036	97,580,416
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)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,990,723,753	1,874,572,274	2,556,389,781
2.	Considerations for supplementary contracts with life contingencies	3,502,777	2,023,914	2,789,530
3.	Net investment income	628,806,655	674,107,899	770,953,332
4.	Amortization of Interest Maintenance Reserve (IMR)	6,051,757	6,562,454	8,367,803
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	16,322,958	14,249,120	19,612,255
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts	291,421	608,168	464,137
	8.3 Aggregate write-ins for miscellaneous income	22,606,725	13,911,426	(520,427)
9.	Totals (Lines 1 to 8.3)	2,668,306,046	2,586,035,254	3,358,056,411
10.	Death benefits	148,830,544	147,814,270	194,511,691
11.	Matured endowments (excluding guaranteed annual pure endowments)	149,448	132,106	186,520
12.	Annuity benefits	235,000,267	219,760,697	287,012,526
13.	Disability benefits and benefits under accident and health contracts	515,203,084	612,407,149	787,156,627
14.	Coupons, guaranteed annual pure endowments and similar benefits	183	262	320
15.	Surrender benefits and withdrawals for life contracts	545,588,473	526,452,682	715,445,912
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	28,571,133	22,714,844	31,996,295
18.	Payments on supplementary contracts with life contingencies	6,502,137	6,556,638	8,858,529
19.	Increase in aggregate reserves for life and accident and health contracts	509,485,880	(2,484,202,258)	(2,358,349,434)
20.	Totals (Lines 10 to 19)	1,989,331,148	(948,363,611)	(333,181,014)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	135,154,043	118,528,074	164,709,292
22.	Commissions and expense allowances on reinsurance assumed	74,107,748	65,829,330	88,755,403
23.	General insurance expenses and fraternal expenses	239,064,582	267,298,645	344,319,026
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,186,209	23,154,835	28,048,848
25.	Increase in loading on deferred and uncollected premiums	2,462,757	2,708,456	218,985
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	293,462	3,452,930,409	3,450,060,453
28.	Totals (Lines 20 to 27)	2,464,599,951	2,982,086,138	3,742,930,993
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	203,706,095	(396,050,883)	(384,874,583)
30.	Dividends to policyholders and refunds to members	120,484	174,104	206,165
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	203,585,611	(396,224,988)	(385,080,747)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	5,765,601	(31,386,619)	(44,969,516)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	197,820,010	(364,838,369)	(340,111,231)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,923,939) (excluding taxes of $ 2,799,513 transferred to the IMR)	(9,612,615)	42,991,335	40,230,399
35.	Net income (Line 33 plus Line 34)	188,207,395	(321,847,033)	(299,880,832)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,110,243,531	1,336,773,710	1,336,773,710
37.	Net income (Line 35)	188,207,395	(321,847,033)	(299,880,832)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,473,448	42,071,344	3,853,551	(38,723,360)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(22,589,026)	60,448,333	46,576,022
41.	Change in nonadmitted assets	37,681,746	(12,975,334)	(26,200,198)
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	(21,557,734)	(34,583,414)	4,858,190
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		220,000,000	220,000,000
	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	(155,000,000)	(30,000,000)	(145,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(22,844,340)	11,355,066	11,839,998
54.	Net change in capital and surplus for the year (Lines 37 through 53)	45,969,385	(103,748,831)	(226,530,179)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,156,212,917	1,233,024,879	1,110,243,531
	DETAILS OF WRITE-INS			
08.301.	Change in cash surrender value of company owned life insurance, net of premiums	22,497,236	3,849,768	(10,583,163)
08.302.	Gain from utilization of transferable state tax credits	104,032	251,299	252,102
08.303.	Fees from prescription drug cards	5,457	2,140	2,416
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		9,808,219	9,808,219
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	22,606,725	13,911,426	(520,427)
2701.	Penalties from regulatory authorities	175,000	24,100	24,100
2702.	Transfer of accident and health reserves under coinsurance ceded agreement	118,462	2,612,669,803	2,609,799,847
2703.	Ceding commission paid under coinsurance ceded agreement		825,000,000	825,000,000
2798.	Summary of remaining write-ins for Line 27 from overflow page		15,236,506	15,236,506
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	293,462	3,452,930,409	3,450,060,453
5301.	Change in liability for deferred compensation obligation	(22,844,340)	11,355,066	11,839,998
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)	(22,844,340)	11,355,066	11,839,998

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,979,444,078	1,862,056,099	2,558,945,126
2.	Net investment income	544,311,212	664,422,622	869,343,601
3.	Miscellaneous income	43,598,899	16,191,434	19,845,362
4.	Total (Lines 1 to 3)	2,567,354,190	2,542,670,156	3,448,134,090
5.	Benefit and loss related payments	1,483,158,639	1,545,796,868	2,032,479,809
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	476,966,112	911,950,259	1,057,684,868
8.	Dividends paid to policyholders	126,863	179,435	215,589
9.	Federal and foreign income taxes paid (recovered) net of $ 875,574 tax on capital gains (losses)	(10,834,532)	(266,608)	(7,187,386)
10.	Total (Lines 5 through 9)	1,949,417,081	2,457,659,954	3,083,192,878
11.	Net cash from operations (Line 4 minus Line 10)	617,937,109	85,010,202	364,941,212
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,257,811,355	2,403,447,143	2,910,505,258
	12.2 Stocks	203,942,610	93,032,664	112,960,879
	12.3 Mortgage loans	75,959,437	143,824,298	216,335,299
	12.4 Real estate			
	12.5 Other invested assets	60,822,055	135,338,734	142,337,556
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	16,766	4,129	(14,264)
	12.7 Miscellaneous proceeds	55,755,108	87,741,991	85,956,932
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,654,307,330	2,863,388,959	3,468,081,663
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,635,125,864	2,674,504,846	3,321,648,511
	13.2 Stocks	42,660	293,604,086	298,294,905
	13.3 Mortgage loans	85,762,498	145,295,000	162,745,000
	13.4 Real estate			
	13.5 Other invested assets	217,316,592	79,927,432	130,499,105
	13.6 Miscellaneous applications	55,874,320		54,406,274
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,994,121,934	3,193,331,365	3,967,593,793
14.	Net increase (or decrease) in contract loans and premium notes	3,900,054	2,354,601	4,417,408
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(343,714,658)	(332,297,006)	(503,929,537)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		220,000,000	220,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,925,690)	(1,965,326)	932,784
	16.5 Dividends to stockholders	155,000,000	30,000,000	145,000,000
	16.6 Other cash provided (applied)	(3,010,532)	15,604,835	10,451,452
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(160,936,222)	203,639,509	86,384,236
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	113,286,229	(43,647,295)	(52,604,088)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	195,582,019	248,186,107	248,186,107
	19.2 End of period (Line 18 plus Line 19.1)	308,868,248	204,538,812	195,582,019

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

20.0001.	Capitalized interest	1,012,735	320,877	484,057
20.0002.	Premium tax credit utilization on invested assets	559,137	569,318	1,006,200
20.0003.	Transfer of invested assets on business ceded to reinsurer		3,582,135,645	3,582,135,645
20.0004.	Exchanges and transfers of invested assets		21,559,566	21,559,566

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	349,767,795	352,663,649	462,137,438
3.	Ordinary individual annuities	972,740,255	802,367,191	1,153,858,259
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities			
7.	A & H - group	19,009,643	20,911,835	27,504,244
8.	A & H - credit (group and individual)			
9.	A & H - other	529,020,446	552,475,965	732,128,330
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	1,870,538,138	1,728,418,640	2,375,628,272
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	1,870,538,138	1,728,418,640	2,375,628,272
14.	Deposit-type contracts	275,166,558	153,974,101	155,405,263
15.	Total (Lines 13 and 14)	2,145,704,696	1,882,392,741	2,531,033,535
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

Accounting Practices

A. 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 Page	F/S Line #	2019	2018
NET INCOME					
(1) Bankers Life and Casualty Company, State of Illinois basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 188,207,395	$ (299,880,832)
(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	$ 188,207,395	$ (299,880,832)
SURPLUS					
(5) Bankers Life and Casualty Company, State of Illinois basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,156,212,917	$ 1,110,243,531
(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	$ 1,156,212,917	$ 1,110,243,531

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.

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

NOTES TO FINANCIAL STATEMENTS

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, 2019 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, 2019 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on loan-backed bonds, structured securities and beneficial interests.

(4) Loan-backed bonds, structured securities and beneficial interests owned at September 30, 2019 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	$	1,058,586
2. 12 Months or Longer	$	6,731,590

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

1. Less than 12 Months	$	361,395,014
2. 12 Months or Longer	$	185,760,845

(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

M. - N.

None

O. - P.

No significant changes

Q.

None

R.

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

A. - D.

No significant changes.

E. During the nine months ended September 30, 2019, the Company utilized $280,622,778 of operating loss carry-forwards that originated in 2018 as a result of a tax loss from the long-term care reinsurance transaction completed in September 2018. At September 30, 2019, the Company had remaining operating loss carry-forwards of $643,274,543. Due to changes implemented under the Tax Cuts and Jobs Act (the "Act") effective January 1, 2018, operating losses can be carried forward indefinitely. The life loss carry-forwards can be used to offset 80% of life insurance company taxable income based on limitations prescribed in the Act.

No other significant changes.

F. - I.

No significant changes.

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

A., B., & C.

During 2019, the Company paid dividends to its sole shareholder, Conseco Life Insurance Company of Texas, as follows:

(1) On September 27, 2019, the Company paid an extraordinary dividend of $22,000,000 in cash.

(2) On June 28, 2019, the Company paid an extraordinary dividend of $88,000,000 in cash.

(3) On March 29, 2019, the Company paid an extraordinary dividend of $45,000,000 in cash.

Under an existing coinsurance agreement, the Company assumes on an automatic basis an 80% quota share of the Medicare Supplement policies underwritten and issued by an affiliate, Colonial Penn Life Insurance Company ("Colonial Penn"). Effective April 1, 2019, the coinsurance agreement was amended to update the expense allowances, among other things, for all new business, and for existing business on a prospective basis only. As a result, expense allowances have increased in comparison to the previous year. The Company assumed expense allowances from Colonial Penn of $74.1 million for the nine months ended September 30, 2019 compared to $65.8 million for the nine months ended September 30, 2018.

D. - I.

No significant changes

J. During 2019, the Company recognized an OTTI of $3,603,007 on its investment in Mill Creek CLO II, Ltd. (“Mill Creek”), an affiliated investment classified as other invested assets - joint venture interests - common stock - affiliated on Schedule BA. The Company analyzed the investment for impairment as a result of Mill Creek’s liquidation of its investments and redemption of its outstanding notes, including the subordinated notes held by the Company. The OTTI was equal to the difference between the fair value and the book value of the Company’s investment and was based on the expected cash receipts. As of September 30, 2019, the Company's investment in Mill Creek was fully redeemed, resulting in a realized gain of $81,172 and previously recorded unrealized losses of $3,349,423 were reversed.

K. - O.

No significant changes

NOTES TO FINANCIAL STATEMENTS

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.

(2) FHLB Capital Stock

The Aggregate totals of the FHLBC capital stock as of September 30, 2019 and December 31, 2018 are as follows:

	Total	General Account	Separate Account
2019			
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	1,611,600	1,611,600	—
Additional Activity Stock	46,154,879	46,154,879	—
Excess Stock	—	—	—
Aggregate Total	$ 47,766,479	$ 47,766,479	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,300,000,000	XXXXXXX	XXXXXXX

2018

	Total	General Account	Separate Account
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	1,701,700	1,701,700	—
Additional Activity Stock	46,107,439	46,107,439	—
Excess Stock	—	—	—
Aggregate Total	$ 47,809,139	$ 47,809,139	$ —
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, 2019 is as follows:

			Eligible for Redemption			
Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	1,611,600	1,611,600	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - September 30, 2019	$ 1,344,962,451	$ 1,207,066,210	$ 1,144,810,653
Collateral Pledged - General Account - December 31, 2018	1,289,742,970	1,222,130,642	1,145,758,645

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	$ 1,442,276,830	$ 1,335,604,068	$ 1,145,263,079
Maximum Collateral Pledged - General Account - Prior Year	1,480,012,957	1,399,597,273	1,146,434,823

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(4) Borrowing from FHLB

The amounts borrowed as of September 30, 2019 and December 31, 2018 are as follows:

2019

	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,144,810,653	1,144,810,653	—	1,147,316,671
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,144,810,653	$ 1,144,810,653	$ —	$ 1,147,316,671

2018

	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,145,758,645	1,145,758,645	—	1,148,604,894
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,145,758,645	$ 1,145,758,645	$ —	$ 1,148,604,894

The maximum amounts borrowed in 2019 are as follows:

	Total	General Account	Separate Account
(a) Debt	$ —	$ —	$ —
(b) Funding Agreements	1,145,659,935	1,145,659,935	—
(c) Other	—	—	—
(d) Aggregate Total	$ 1,145,659,935	$ 1,145,659,935	$ —

The FHLB prepayment obligations as of September 30, 2019 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

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, 2019 and the year ended December 31, 2018 are as follows:

		Pension Benefits	
		2019	2018
(4)	Components of net periodic benefit cost		
a.	Service cost	$ —	$ —
b.	Interest cost	4,833,513	6,155,750
c.	Expected return on plan assets	—	—
d.	Amortization of unrecognized transition obligation or transition asset	—	—
e.	Amount of recognized gains and losses	55,661	473,421
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	$ 4,889,174	$ 6,629,171

NOTES TO FINANCIAL STATEMENTS

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

During the third quarter of 2019, the discount rate used to determine the projected benefit obligation decreased from 3.50% to 3.25% resulting in a loss of $6.0 million that was recorded as a decrease to surplus.

During the second quarter of 2019, the discount rate used to determine the projected benefit obligation decreased from 4.00% to 3.50% resulting in a loss of $11.6 million that was recorded as a decrease to surplus.

During the first quarter of 2019, the discount rate used to determine the projected benefit obligation decreased from 4.25% to 4.00% resulting in a loss of $5.3 million that was recorded as a decrease 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, 2019 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, 2019

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Industrial and miscellaneous (unaffiliated)	$ —	$ —	$ 5,886,005	$ —	$ 5,886,005
Common stock					
Industrial and miscellaneous (unaffiliated)	30,364,092	47,766,479	—	—	78,130,571
Cash equivalents					
All other money market mutual funds	234,836,496	—	—	—	234,836,496
Derivative assets					
Options	—	141,441,318	—	—	141,441,318
Total Assets at fair value	$ 265,200,588	$ 189,207,797	$ 5,886,005	$ —	$ 460,294,390
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2) Current Quarter 2019 Progression of Fair Value Measurements in Level 3

	Balance at 6/30/2019	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 9/30/2019
Preferred stock (Industrial and miscellaneous - unaffiliated)	$ 5,886,005	$ —	$ —	$ —	$ —	$ —	$ 5,886,005
Common stock (Industrial and miscellaneous - unaffiliated)	—	—	—	—	—	—	—
Total	$ 5,886,005	$ —	$ —	$ —	$ —	$ —	$ 5,886,005

(3) Reclassifications between all levels are reported as transfers as of the beginning of the reporting period in which reclassification occurs. There were no transfers between levels during the third quarter of 2019.

(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 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; certain mutual fund investments; most short-term investments; and non-exchange-traded 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 (primarily certain below-investment grade privately placed 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, 2019, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous preferred stock was $5,886,005. The Company measured the fair value of this investment based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of September 30, 2019, the reported fair value of the Company's investment in Level 2 common stock was comprised of $47,766,479 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, 2019, 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, 2019, the reported fair value of the Company's investment in Level 2 options was $141,441,318. 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.

B. - C.

As of September 30, 2019, 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	$ 14,319,026,518	$ 12,921,715,957	$ —	$ 14,028,460,579	$ 290,565,939	$ —
Preferred stock	192,661,363	120,366,178	—	92,213,848	100,447,515	—
Common stock	78,130,571	78,130,571	30,364,092	47,766,479	—	—
Mortgage loans	1,102,331,048	1,031,193,216	—	—	1,102,331,048	—
Cash	74,031,753	74,031,753	74,031,753	—	—	—
Cash equivalents	234,836,496	234,836,496	234,836,496	—	—	—
Contract loans	70,014,512	70,010,359	—	—	70,014,512	—
Derivatives	141,441,318	141,441,318	—	141,441,318	—	—
Surplus debentures	198,621,906	171,968,120	—	198,621,906	—	—
Company-owned life insurance	194,223,773	194,223,773	—	194,223,773	—	—
Total Assets	$ 16,605,319,258	$ 15,037,917,741	$ 339,232,341	$ 14,702,727,903	$ 1,563,359,014	$ —
Deposit-type contracts	$ 100,080,323	$ 97,265,190	$ —	$ —	$ 100,080,323	$ —
FHLBC Advances	1,149,705,456	1,147,316,671	—	1,149,705,456	—	—
Total Liabilities	$ 1,249,785,779	$ 1,244,581,861	$ —	$ 1,149,705,456	$ 100,080,323	$ —

D. None

21. Other Items

No significant changes

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, November 8, 2019. No material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

E. During the first nine months of 2019, 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, 2018 were $556,843,038. As of September 30, 2019, $191,655,580 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $368,682,044 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $3,494,586 unfavorable prior year development from December 31, 2018 to September 30, 2019. 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. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

34. Separate Accounts

None

NOTES TO FINANCIAL STATEMENTS

35. Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

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. 12/31/2014

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). 06/09/2016

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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
BANKERS LIFE ADVISORY SERVICES, INC.	CHICAGO, IL				YES
BANKERS LIFE SECURITIES, INC.	CHICAGO, IL				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 149,784,459

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$ 23,507,493	$ 23,507,493
14.23	Common Stock	$ 115,343,167	$ 118,121,319
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 53,172,759	$ 54,592,864
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 192,023,419	$ 196,221,676
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? Yes [X] No [ ]
If no, attach a description with this statement.

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. $

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 Name of Custodian(s)	2 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 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

17.4 If yes, give full information relating thereto:

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

17.5 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 Name of Firm or Individual	2 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 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 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107740	40|86 Advisors, Inc.	549300WH223WQWWQ0D59	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]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 1,031,193,216
	1.14 Total Mortgages in Good Standing	$ 1,031,193,216
	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)	$ 1,031,193,216
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	88.452 %
	2.2 A&H cost containment percent	0.441 %
	2.3 A&H expense percent excluding cost containment expenses	23.762 %
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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
00000	AA-1126033	01/01/2019	Lloyd's Syndicate Number 33	GBR	CAT/I	Unauthorized		
00000	AA-1120116	01/01/2019	Lloyd's Syndicate Number 3902	GBR	CAT/I	Unauthorized		
00000	AA-1126004	01/01/2019	Lloyd's Syndicate Number 4444	GBR	CAT/I	Unauthorized		
16535	36-4233459	01/01/2019	Zurich American Insurance Company	NY	CAT/I	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	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	2,123,304	2,545,044	2,747,366		7,415,713	
2.	Alaska AK	L	43,221	58,530	52,988		154,739	
3.	Arizona AZ	L	3,673,253	6,549,583	8,618,364		18,841,200	
4.	Arkansas AR	L	2,351,157	2,097,571	4,280,125		8,728,853	
5.	California CA	L	24,456,745	33,734,605	30,064,441		88,255,790	
6.	Colorado CO	L	4,859,986	18,121,951	10,808,993		33,790,930	
7.	Connecticut CT	L	7,068,397	18,339,125	7,713,305		33,120,827	85,077
8.	Delaware DE	L	2,398,131	5,288,424	3,121,819		10,808,374	
9.	District of Columbia DC	L	631,125	576,350	380,229		1,587,704	
10.	Florida FL	L	32,577,129	104,918,214	54,332,243		191,827,587	193,718
11.	Georgia GA	L	8,348,320	14,420,795	10,906,703		33,675,818	
12.	Hawaii HI	L	1,170,477	4,238,492	1,622,365		7,031,334	
13.	Idaho ID	L	1,227,865	3,793,309	4,833,061		9,854,235	
14.	Illinois IL	L	16,836,765	22,455,720	12,669,445		51,961,931	271,873,473
15.	Indiana IN	L	13,877,366	49,266,244	19,009,321		82,152,930	338,519
16.	Iowa IA	L	13,522,088	58,563,945	19,097,737		91,183,770	
17.	Kansas KS	L	6,054,599	18,235,578	13,157,983		37,448,160	31,147
18.	Kentucky KY	L	5,319,289	18,956,238	5,342,670		29,618,197	27,445
19.	Louisiana LA	L	2,037,258	1,008,683	3,746,503		6,792,444	
20.	Maine ME	L	3,569,762	10,334,697	3,315,066		17,219,525	
21.	Maryland MD	L	7,109,158	13,223,907	7,575,789		27,908,854	186,943
22.	Massachusetts MA	L	6,391,521	22,509,441	8,793,846		37,694,808	828,253
23.	Michigan MI	L	18,837,089	48,545,520	12,675,261		80,057,870	127,551
24.	Minnesota MN	L	7,046,259	27,224,290	8,080,420		42,350,969	
25.	Mississippi MS	L	1,755,074	4,089,257	4,047,330		9,891,661	
26.	Missouri MO	L	8,953,831	17,803,130	16,897,423		43,654,384	455,305
27.	Montana MT	L	850,010	2,265,985	2,225,768		5,341,762	
28.	Nebraska NE	L	2,239,589	13,847,970	8,521,179		24,608,738	
29.	Nevada NV	L	1,644,698	2,588,118	3,133,238		7,366,055	
30.	New Hampshire NH	L	2,320,175	20,455,344	10,750,170		33,525,689	
31.	New Jersey NJ	L	12,332,829	24,897,915	26,357,073		63,587,817	33,175
32.	New Mexico NM	L	594,800	250,604	938,963		1,784,367	
33.	New York NY	N	1,023,608	2,844,169	1,361,580		5,229,357	
34.	North Carolina NC	L	13,179,511	62,662,298	20,491,676		96,333,486	119,030
35.	North Dakota ND	L	316,008	752,852	762,727		1,831,587	
36.	Ohio OH	L	12,024,877	25,734,429	14,323,990		52,083,296	31,000
37.	Oklahoma OK	L	2,671,038	2,236,945	4,396,738		9,304,720	
38.	Oregon OR	L	3,871,424	12,318,616	7,878,404		24,068,444	
39.	Pennsylvania PA	L	21,482,607	64,419,442	33,448,145		119,350,194	158,312
40.	Rhode Island RI	L	3,084,387	13,829,529	3,173,077		20,086,993	96,951
41.	South Carolina SC	L	7,342,082	24,153,229	7,256,619		38,751,931	119,709
42.	South Dakota SD	L	450,285	680,896	3,265,778		4,396,958	
43.	Tennessee TN	L	8,006,210	22,761,689	10,038,504		40,806,402	
44.	Texas TX	L	17,652,956	45,631,509	26,374,015		89,658,479	
45.	Utah UT	L	875,002	4,136,476	1,963,047		6,974,524	
46.	Vermont VT	L	1,689,615	6,449,463	4,301,723		12,440,801	
47.	Virginia VA	L	8,729,811	20,588,270	13,168,279		42,486,360	40,000
48.	Washington WA	L	6,346,588	36,886,988	15,873,070		59,106,645	
49.	West Virginia WV	L	4,805,325	16,974,778	4,609,924		26,390,027	265,998
50.	Wisconsin WI	L	8,419,155	18,211,848	14,465,525		41,096,528	154,952
51.	Wyoming WY	L	240,563	262,250	1,023,047		1,525,860	
52.	American Samoa AS	N	2,439				2,439	
53.	Guam GU	N	3,530		1,112		4,642	
54.	Puerto Rico PR	N	35,327		4,622		39,949	
55.	U.S. Virgin Islands VI	N	9,466		6,473		15,938	
56.	Northern Mariana Islands MP	N	3,105				3,105	
57.	Canada CAN	N	248				248	
58.	Aggregate Other Aliens OT	XXX	35,590		52,428		88,017	
59.	Subtotal	XXX	344,522,025	972,740,255	514,057,688		1,831,319,967	275,166,558
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	14,035				14,035	
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	311,748		29,069,103		29,380,851	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	344,847,808	972,740,255	543,126,791		1,860,714,853	275,166,558
96.	Plus Reinsurance Assumed	XXX	(12,366)		287,843,848		287,831,482	
97	Totals (All Business)	XXX	344,835,442	972,740,255	830,970,639		2,148,546,335	275,166,558
98.	Less Reinsurance Ceded	XXX	12,785,943		159,819,091		172,605,034	
99.	Totals (All Business) less Reinsurance Ceded	XXX	332,049,498	972,740,255	671,151,548		1,975,941,301	275,166,558
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	35,590		52,428		88,017	
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	35,590		52,428		88,017	
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

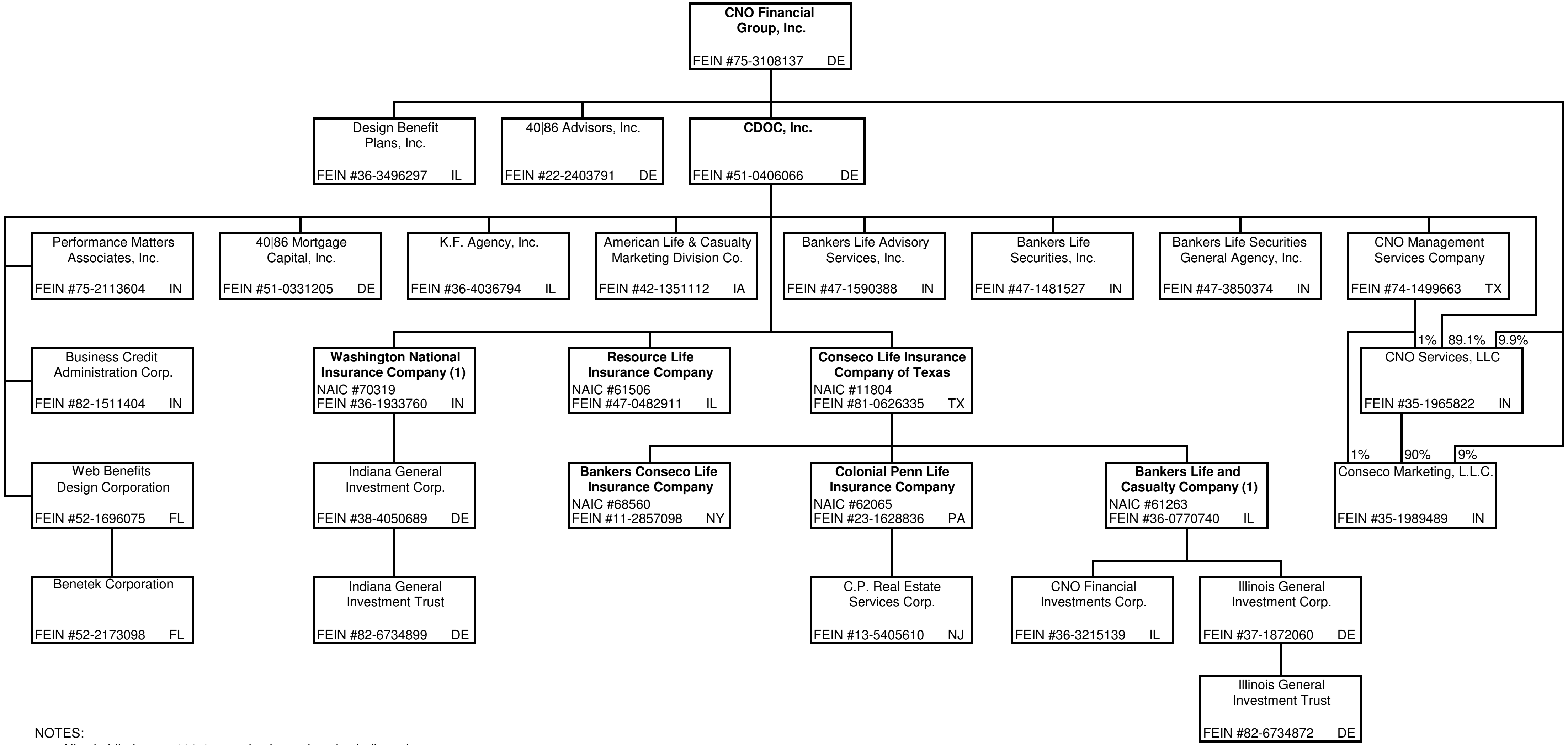
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....

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%

Mill Creek II CLO Ltd., Ownership interests: Bankers Life and Casualty Company 40.3%; Washington National Insurance Company 13.4%; CreekSource LLC 46.3%

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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.	Y	
			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				40|86 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				40|86 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	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	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	
			47-3850374				Bankers Life Securities General Agency, Inc.	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	
			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.

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] — 6 1 2 6 3 2 0 1 9 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 1 2 6 3 2 0 1 9 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 1 2 6 3 2 0 1 9 4 4 5 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 1 2 6 3 2 0 1 9 4 4 7 0 0 0 0 3

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 1 2 6 3 2 0 1 9 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Administration fee received on business ceded to reinsurer		9,808,219	9,808,219
08.397. Summary of remaining write-ins for Line 8.3 from overflow page		9,808,219	9,808,219

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Transfer of IMR under coinsurance ceded agreement in excess of balance released		15,236,506	15,236,506
2797. Summary of remaining write-ins for Line 27 from overflow page		15,236,506	15,236,506

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,021,442,641	1,076,372,308
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	85,762,498	162,745,000
	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		(1,032,562)
7.	Deduct amounts received on disposals	75,959,437	216,335,299
8.	Deduct amortization of premium and mortgage interest points and commitment fees	52,486	306,806
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)	1,031,193,216	1,021,442,641
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,031,193,216	1,021,442,641
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,031,193,216	1,021,442,641

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	490,722,576	532,475,365
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	104,914,695	24,759,243
	2.2 Additional investment made after acquisition	112,401,897	105,739,862
3.	Capitalized deferred interest and other		
4.	Accrual of discount	5,257	1,629
5.	Unrealized valuation increase (decrease)	36,158,144	(40,980,885)
6.	Total gain (loss) on disposals	1,041,626	52,002,941
7.	Deduct amounts received on disposals	61,381,192	183,178,014
8.	Deduct amortization of premium and depreciation	73,304	97,565
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	3,603,007	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	680,186,690	490,722,576
12.	Deduct total nonadmitted amounts	196,860	97,386
13.	Statement value at end of current period (Line 11 minus Line 12)	679,989,831	490,625,190

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,041,731,229	15,596,794,554
2.	Cost of bonds and stocks acquired	2,636,181,259	3,641,987,052
3.	Accrual of discount	20,730,908	45,875,735
4.	Unrealized valuation increase (decrease)	13,079,965	(6,794,305)
5.	Total gain (loss) on disposals	(864,611)	365,053,835
6.	Deduct consideration for bonds and stocks disposed of	2,468,086,020	6,599,312,355
7.	Deduct amortization of premium	8,300,650	13,483,647
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	2,470,107	374,875
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	6,332,056	11,985,235
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,238,334,029	13,041,731,229
12.	Deduct total nonadmitted amounts	101,917	109,914
13.	Statement value at end of current period (Line 11 minus Line 12)	13,238,232,111	13,041,621,315

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,294,678,831	271,095,424	256,454,746	(46,234,405)	7,162,706,205	7,294,678,831	7,263,085,104	6,270,500,669
2. NAIC 2 (a)	4,960,324,394	103,696,161	90,665,076	52,513,489	4,920,977,423	4,960,324,394	5,025,868,968	5,525,370,406
3. NAIC 3 (a)	499,731,039	2,536,238	12,938,416	(7,086,119)	490,709,294	499,731,039	482,242,742	524,139,666
4. NAIC 4 (a)	168,378,153	2,797,218	22,981,987	325,760	149,125,435	168,378,153	148,519,144	180,742,558
5. NAIC 5 (a)	2,000,000				19,729,160	2,000,000	2,000,000	19,688,155
6. NAIC 6 (a)								464,183
7. Total Bonds	12,925,112,417	380,125,041	383,040,225	(481,275)	12,743,247,517	12,925,112,417	12,921,715,958	12,520,905,637
PREFERRED STOCK								
8. NAIC 1	17,837,000				17,837,000	17,837,000	17,837,000	20,110,000
9. NAIC 2	68,135,680				68,135,680	68,135,680	68,135,680	168,668,217
10. NAIC 3	23,507,493					23,507,493	23,507,493	42,950,390
11. NAIC 4	5,000,000				28,507,493	5,000,000	5,000,000	47,991,209
12. NAIC 5								
13. NAIC 6	5,886,005				5,886,005	5,886,005	5,886,005	5,886,005
14. Total Preferred Stock	120,366,178				120,366,178	120,366,178	120,366,178	285,605,821
15. Total Bonds and Preferred Stock	13,045,478,595	380,125,041	383,040,225	(481,275)	12,863,613,695	13,045,478,595	13,042,082,136	12,806,511,458

(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

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	25,892,786
2.	Cost Paid/(Consideration Received) on additions	74,459,286
3.	Unrealized Valuation increase/(decrease)	107,578,154
4.	Total gain (loss) on termination recognized	(40,839,746)
5.	Considerations received/(paid) on terminations	25,649,162
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	141,441,318
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	141,441,318

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			
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			
4.3	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	141,441,318	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		141,441,318
4.	Part D, Section 1, Column 5	141,441,318	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	141,441,318	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		141,441,318
10.	Part D, Section 1, Column 8	141,441,318	
11.	Part D, Section 1, Column 9		
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 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	111,350,536	293
2.	Cost of cash equivalents acquired	1,983,005,356	3,708,797,163
3.	Accrual of discount		86,347
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	16,765	(14,264)
6.	Deduct consideration received on disposals	1,859,536,161	3,597,519,003
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)	234,836,496	111,350,536
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	234,836,496	111,350,536

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1838	MCKINNEY	TX		07/11/2019	3.860	15,575,000		28,812,273
1839	MERIDIAN	ID		09/06/2019	4.000	12,500,000		17,558,319
0599999. Mortgages in good standing - Commercial mortgages-all other						28,075,000		46,370,591
0899999. Total Mortgages in good standing						28,075,000		46,370,591
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						28,075,000		46,370,591

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
1725	LAS VEGAS	NV		02/10/2014	07/22/2019	15,106,790							15,106,790	15,106,790			
1740	SPRING HILL	TN		09/05/2014	09/17/2019	9,153,528							9,153,528	9,153,528			
1741	SMYRNA	TN		09/05/2014	09/17/2019	6,657,111							6,657,111	6,657,111			
5004	GLENWOOD SPRINGS	CO		09/16/2015	07/01/2019	10,842,912							10,842,912	10,842,912			
0199999. Mortgages closed by repayment						41,760,342							41,760,342	41,760,342			
1347	CHANDLER	AZ		05/22/2007		7,312							7,312	7,312			
1417	COLUMBUS	NE		07/12/2007		15,553							15,553	15,553			
1431	MURRYSVILLE	PA		07/09/2007		7,238							7,238	7,238			
1432	MONROEVILLE	PA		07/09/2007		7,916							7,916	7,916			
1448	CHARLOTTE	NC		12/11/2007		62,089		(61)			(61)		62,028	62,028			
1526	BALTIMORE	MD		11/14/2007		8,053							8,053	8,053			
1561	BLOOMINGTON	MN		09/28/2007		43,953							43,953	43,953			
1664	KANSAS CITY	MO		08/18/2011		29,337							29,337	29,337			
1667	GREENWOOD VILLAGE	CO		08/18/2011		46,951							46,951	46,951			
1673	SPOKANE	WA		06/19/2012		79,874							79,874	79,874			
1675	WHEAT RIDGE	CO		09/13/2012		50,555							50,555	50,555			
1676	ALPHARETTA	GA		06/27/2012		74,477							74,477	74,477			
1678	FISHERS	IN		08/16/2012		82,899							82,899	82,899			
1680	MESA	AZ		10/16/2012		38,938							38,938	38,938			
1683	LONE TREE	CO		09/14/2012		105,171							105,171	105,171			
1686	COVINGTON	GA		02/01/2013		27,665							27,665	27,665			
1688	SAN ANTONIO	TX		01/09/2013		56,574							56,574	56,574			
1692	POTTSTOWN	PA		03/01/2013		162,198							162,198	162,198			

STATEMENT AS OF SEPTEMBER 30, 2019 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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1696	LOUISVILLE	CO		03/28/2013		75,559							75,559	75,559			
1697	SILVER SPRING	MD		09/25/2013		56,400							56,400	56,400			
1700	DURHAM	NC		05/23/2013		93,100							93,100	93,100			
1705	CONCORD	CA		11/07/2013		193,687							193,687	193,687			
1709	VERONA	WI		10/23/2013		41,770							41,770	41,770			
1715	SAN ANTONIO	TX		08/09/2013		98,927							98,927	98,927			
1720	SANTEE	CA		12/05/2013		27,159							27,159	27,159			
1722	COVINA	CA		01/31/2014		35,271							35,271	35,271			
1723	HOOVER	AL		12/16/2013		90,530							90,530	90,530			
1726	LAKE FOREST	CA		07/01/2014		45,910							45,910	45,910			
1727	JACKSONVILLE	FL		10/27/2014		73,051							73,051	73,051			
1728	MERIDIAN	ID		05/28/2014		94,140							94,140	94,140			
1729	PASADENA	MD		11/03/2014		46,231							46,231	46,231			
1730	MADISON	WI		05/22/2014		95,058							95,058	95,058			
1732	VIRGINIA BEACH	VA		06/24/2014		57,556							57,556	57,556			
1733	AUSTIN	TX		08/14/2014		558,150							558,150	558,150			
1734	OLNEY	MD		12/01/2014		104,018							104,018	104,018			
1736	PLEASANT HILL	CA		11/24/2014		147,236							147,236	147,236			
1742	GRAPEVINE	TX		08/12/2014		42,519							42,519	42,519			
1745	ST. PETERS	MO		11/19/2014		52,758							52,758	52,758			
1746	DALLAS	TX		11/10/2014		61,533							61,533	61,533			
1747	DALLAS	TX		11/10/2014		46,150							46,150	46,150			
1750	MILWAUKEE	WI		01/28/2015		113,110							113,110	113,110			
1755	INDIAN TRAIL	NC		03/06/2015		34,830							34,830	34,830			
1756	NEW BERLIN	WI		03/18/2015		50,130							50,130	50,130			
1757	CALEDONIA	WI		03/18/2015		20,052							20,052	20,052			
1758	MILWAUKEE	WI		03/18/2015		9,335							9,335	9,335			
1759	SALT LAKE CITY	UT		04/01/2015		53,013							53,013	53,013			
1762	CARY	NC		05/27/2015		44,842							44,842	44,842			
1764	FISHERS	IN		08/05/2015		87,199							87,199	87,199			
1766	WINDSOR	CT		07/29/2015		86,860							86,860	86,860			
1769	CAMARILLO	CA		10/29/2015		31,127							31,127	31,127			
1770	COCKEYSVILLE	MD		12/10/2015		137,564							137,564	137,564			
1781	MEQUON	WI		12/15/2016		113,527							113,527	113,527			
1785	HOUSTON	TX		02/28/2017		136,328							136,328	136,328			
1790	COLLEGE PARK	GA		02/03/2017		47,665							47,665	47,665			
1791	GAITHERSBURG	MD		02/07/2017		111,479							111,479	111,479			
1798	ROSEVILLE	CA		08/01/2017		64,947							64,947	64,947			
1799	NORTH RICHLAND HILLS	TX		03/20/2017		79,272							79,272	79,272			
1802	TEMECULA	CA		09/07/2017		24,336							24,336	24,336			
1803	CONCORD	NC		08/30/2017		56,779							56,779	56,779			
1804	LINCOLN	CA		12/21/2017		100,898							100,898	100,898			
1805	BALTIMORE	MD		06/07/2018		76,827							76,827	76,827			
1806	BALTIMORE	MD		06/07/2018		71,160							71,160	71,160			
1807	CHULA VISTA	CA		05/01/2018		19,657							19,657	19,657			
1808	DENVER	CO		06/19/2018		35,979							35,979	35,979			
1809	COLUMBIA	SC		03/29/2018		111,399							111,399	111,399			
1811	ALEXANDRIA	VA		04/19/2018		69,510							69,510	69,510			
1812	HOUSTON	TX		04/26/2018		83,277							83,277	83,277			
1815	MELVILLE	NY		07/31/2018		21,700							21,700	21,700			
1816	VIRGINIA BEACH	VA		08/29/2018		89,152							89,152	89,152			
1817	ARVADA	CO		02/26/2019									54,053	54,053			
1819	JESSUP	MD		09/12/2018		90,904							90,904	90,904			
1820	CHARLOTTE	NC		09/18/2018		60,985							60,985	60,985			
1821	MESA	AZ		08/08/2018		21,190							21,190	21,190			
1823	SKOKIE	IL		10/04/2018		37,109							37,109	37,109			
1826	CONROE	TX		01/24/2019									172,311	172,311			
1827	EARTH CITY	MO		12/14/2018		46,507							46,507	46,507			
1829	BRONX	NY		01/15/2019									53,602	53,602			
1831	EVANSVILLE	IN		01/15/2019				(68)			(68)		28,009	28,009			

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
1832	GREENSBORO	GA		01/15/2019				(61)			(61)		14,234	14,234			
1833	DALLAS	TX		01/15/2019				(140)			(140)		36,201	36,201			
1834	NACOGDOCHES	TX		01/15/2019				(227)			(227)		35,766	35,766			
5003	GREENVILLE	MS		08/07/2015		4,625							4,625	4,625			
5005	LOS ANGELES	CA		09/16/2015		14,461							14,461	14,461			
5006	TURLOCK	CA		10/30/2015		20,594							20,594	20,594			
135018	MCHENRY	IL		06/22/2004		19,669							19,669	19,669			
135021	CROFTON	MD		07/01/2004		65,451							65,451	65,451			
185033	TULSA	OK		10/22/2007		88,398							88,398	88,398			
0299999. Mortgages with partial repayments						5,495,308		(557)			(557)		5,889,423	5,889,423			
0599999 - Totals						47,255,649		(557)			(557)		47,649,765	47,649,765			

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 and Administrative Symbol/ Market Indicator	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	Dyal III US Investors LP	Dover	DE	NB Dyal Associates III LP		10/28/2016			121,442		4,748,160	0.404
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Genstar Capital VII, LP		10/01/2015	1		256,897		161,194	0.415
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC		12/30/2015	1		673,065		2,454,435	3.384
000000-00-0	Kayne Private Energy Income Fund, LP	Los Angeles	CA	Kayne Anderson Capital Advisors, LP		04/01/2016	2		487,500		1,258,849	0.717
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	KKR Associates Infrastructure III SCSP		12/03/2018			423,576		4,392,985	0.118
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Platinum Capital Partners IV, LP		03/21/2017	3		18,863		2,156,683	0.107
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP		04/26/2018	3		906,212		3,649,959	0.785
000000-00-0	Silver Lake Partners V, LP	Menlo Park	CA	Silver Lake Technology Associates V, LP		06/12/2018	3		73,084		4,786,847	0.072
1599999. Joint Venture Interests - Common Stock - Unaffiliated									2,960,640		23,609,112	XXX
000000-00-0	JDM Partners TXFL, LLC	Phoenix	AZ	JDM Partners MM TXFL, LLC		07/01/2019		25,000,000				18.519
1799999. Joint Venture Interests - Real Estate - Unaffiliated								25,000,000				XXX
000000-00-0	Mezzanine Partners II, LP	New York	NY	HPS Mezzanine Partners II GP, LP		03/11/2013	2		176,623		819,097	0.883
2199999. Joint Venture Interests - Other - Unaffiliated									176,623		819,097	XXX
636792-AB-9	National Life Insurance Company	Montpelier	VT	NLV Financial Corporation	1FE	07/10/2018			1,087,910			1.500
69448F-AA-9	Pacific Life Insurance Company	Newport Beach	CA	Pacific Life Insurance Company	1FE	05/09/2019			10,503,500			2.150
2399999. Surplus Debentures, etc - Unaffiliated									11,591,410			XXX
4499999. Total - Unaffiliated								25,000,000	14,728,673		24,428,210	XXX
4599999. Total - Affiliated												XXX
4699999 - Totals								25,000,000	14,728,673		24,428,210	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	ABCA Reversion Fund	Dublin	IRL	Direct	12/31/2015	09/25/2019	2,303,769							2,303,769	2,639,477		335,709	335,709	
000000-00-0	Egerton Capital Partners LP	London	GBR	Direct	11/03/2014	09/24/2019	835,341							835,341	1,254,137		418,797	418,797	
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Cash Distribution	12/30/2015	07/03/2019	5,565							5,565	5,565				
000000-00-0	IIF LP	New York	NY	Cash Distribution	01/26/2016	09/27/2019	27,246							27,246	27,246				
000000-00-0	Kayne Private Energy Income Fund, LP	Los Angeles	CA	Cash Distribution	04/01/2016	09/30/2019	37,703							37,703	37,703				
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	Cash Distribution	12/03/2018	08/01/2019	9,887							9,887	9,887				
000000-00-0	NXT Capital Senior Loan Fund III, LP	Chicago	IL	Cash Distribution	01/21/2015	08/15/2019	586							586	586				
000000-00-0	TCP Direct Lending Fund VIII, LLC	Santa Monica	CA	Cash Distribution	12/30/2016	09/30/2019	403,259							403,259	403,259				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							3,623,355							3,623,355	4,377,861		754,505	754,505	
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	08/14/2019	3,097,242							3,097,242	3,097,242				
59983X-AB-0	Mill Creek CLO II, Ltd SN	George Town	CYM	Redemption	04/21/2016	07/24/2019	648,506	3,349,423		3,603,007		(253,584)		394,922	476,094		81,172	81,172	
1699999. Joint Venture Interests - Common Stock - Affiliated							3,745,748	3,349,423		3,603,007		(253,584)		3,492,164	3,573,336		81,172	81,172	
000000-00-0	JDM Partners TXFL, LLC	Phoenix	AZ	Cash Distribution	07/01/2019	09/09/2019								345,834	345,834				
1799999. Joint Venture Interests - Real Estate - Unaffiliated														345,834	345,834				

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Centerfield Capital Partners IV, LP	Indianapolis	IN	Cash Distribution	11/21/2017	09/27/2019	254,815							254,815	254,815				
000000-00-0	Foss Indiana 2016 Fund I, LLC	San Francisco	CA	Premium Tax Credit Utilization	03/18/2016	09/11/2019								135,849	135,849				15,354
000000-00-0	KKR Revolving Credit Partners II LP	San Francisco	CA	Cash Distribution	03/15/2018	08/22/2019								113,104	113,104				
000000-00-0	Mezzanine Partners II, LP	New York	NY	Cash Distribution	03/11/2013	08/19/2019	499,748							499,748	499,748				
2199999. Joint Venture Interests - Other - Unaffiliated							754,563							1,003,516	1,003,516				15,354
951426-A*-6	West Bend Mutual Insurance Company	West Bend	WI	Security called @ 100.000	05/01/2014	07/22/2019	10,000,000							10,000,000	10,000,000				515,557
2399999. Surplus Debentures, etc - Unaffiliated							10,000,000							10,000,000	10,000,000				515,557
000000-00-0	ST GA Fund XVIII LLC	Atlanta	GA	Premium Tax Credit Utilization	12/27/2018	09/26/2019	209,701							209,701	209,701				
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							209,701							209,701	209,701				
4499999. Total - Unaffiliated							14,587,619							15,182,406	15,936,912		754,505	754,505	530,911
4599999. Total - Affiliated							3,745,748	3,349,423		3,603,007		(253,584)		3,492,164	3,573,336		81,172	81,172	
4699999 - Totals							18,333,367	3,349,423		3,603,007		(253,584)		18,674,570	19,510,247		835,677	835,677	530,911

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 and Administrative Symbol/ Market Indicator (a)
38376G-ZD-5	GNR 2010-161 Z		09/01/2019	CAPITALIZED INTEREST		31,273	31,273		1
38381B-N6-7	GNR 2019-6 DZ		09/01/2019	CAPITALIZED INTEREST		218,533	218,533		1
38381R-LJ-6	GNR 2019-15 ZP		09/01/2019	CAPITALIZED INTEREST		10,815	10,815		1
38381T-NC-5	GNR 2019-29 Z		07/01/2019	CAPITALIZED INTEREST		35,794	35,794		1
912828-YE-4	US TREASURY N/B		09/17/2019	MORGAN STANLEY & CO		38,203	39,000	24	1
0599999. Subtotal - Bonds - U.S. Governments						334,618	335,415	24	XXX
3137AR-FM-3	FHR 4066 VZ		09/01/2019	CAPITALIZED INTEREST		1,345	1,345		1
3137B2-G3-8	FHR 4206 LZ		09/01/2019	CAPITALIZED INTEREST		1,628	1,628		1
000000-00-0	RUTGERS NJ ST UNIV		09/13/2019	MORGAN STANLEY & CO		8,837,280	9,000,000	761	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						8,840,253	9,002,973	761	XXX
04285A-AD-7	ARRW 2019-3 M1		07/19/2019	CREDIT SUISSE		5,999,958	6,000,000	16,115	2FE
05949T-BD-0	BAFC 2006-1 2A1		09/25/2019	CAPITALIZED INTEREST			10,734		1FM
06048W-B7-4	BANK OF AMERICA CORP		07/31/2019	BOFA SECURITIES INC		10,000,000	10,000,000		1FE
09259E-AA-6	BLACKROCK TCP CAP CORP		08/16/2019	BOFA SECURITIES INC		14,813,550	15,000,000		2FE
11135F-AB-7	BROADCOM INC		08/19/2019	CREDIT SUISSE		4,178,840	4,000,000	71,778	2FE
12498*-AA-2	TERRA FUNDING-20		08/15/2019	CAPITALIZED INTEREST		14,270	14,270		1FE
126650-CY-4	CVS HEALTH CORP		07/10/2019	JEFFERIES LLC		1,039,290	1,000,000	14,207	2FE
126650-CZ-1	CVS HEALTH CORP		08/22/2019	VARIOUS		13,492,920	12,000,000	231,458	2FE
17327C-AB-9	CITIGROUP INC		08/06/2019	CITIGROUP GLOBAL		8,000,000	8,000,000		2Z
25277L-AA-4	DIAMOND SPORTS GR/DIAMON		08/05/2019	VARIOUS		2,536,238	2,500,000	1,194	3FE
25755T-AF-7	DPABS 2017-1A A2I		07/11/2019	BARCLAYS CAPITAL		983,344	982,500	8,467	2FE
30311R-AA-9	F&M FINANCIAL SERVICES		09/12/2019	SANDLER ONEIL PARTNERS		5,000,000	5,000,000		2FE
30711X-EP-5	CAS 2017-C01 1M2		09/19/2019	BARCLAYS CAPITAL		3,150,703	3,000,000	13,289	1
36248F-AG-7	GSMS 2011-GC3 A4		09/24/2019	JP MORGAN SECURITIES		5,760,838	5,634,502	18,598	1FE
36253B-AS-2	GSMS 2014-GC22 A3		09/23/2019	DEUTSCHE BANK		19,866,771	19,599,574	45,941	1FE
38406H-AE-2	GRCE 2014-GRCE B		09/26/2019	WELLS FARGO SECURITY		20,189,370	19,878,000	56,365	1FE
40728T-AA-1	HAMILTON COLLEGE		09/10/2019	RAYMOND JAMES		2,420,117	2,088,000	19,561	1FE
456866-AL-6	INGERSOLL-RAND CO		07/31/2019	CAPITALIZED INTEREST			139,631		2FE
461070-AR-5	INTERSTATE POWER & LIGHT		09/19/2019	WELLS FARGO SECURITY		49,834	50,000		2FE
46649K-AC-9	JPMMT 2018-5 A3		09/25/2019	JP MORGAN SECURITIES		25,525,438	25,082,573	63,403	1FE
46650M-AQ-0	JPMMT 2018-8 A15		09/25/2019	MORGAN STANLEY & CO		12,864,113	12,774,294	36,904	1FE
46651B-AC-4	JPMMT 2019-6 A3		09/24/2019	JP MORGAN SECURITIES		15,246,094	15,000,000	36,458	1FE
49456B-AQ-4	KINDER MORGAN INC.		07/11/2019	RBC CAPITAL MARKETS		2,236,800	2,000,000	38,711	2FE
55660C-AA-6	MAD 2013-650M A		09/26/2019	WELLS FARGO SECURITY		7,539,490	7,461,000	21,509	1FE
595112-BQ-5	MICRON TECHNOLOGY INC		08/16/2019	MORGAN STANLEY & CO		3,090,240	3,000,000	14,766	2FE
595620-AR-6	MIDAMERICAN ENERGY COMPANY		09/23/2019	MARKETAXESS CORP		57,576	50,000	296	1FE
617458-AG-9	MSC 2011-C1 A4		09/24/2019	MORGAN STANLEY & CO		2,799,616	2,747,984	9,605	1FE
62910G-AA-1	NFAS 2019-1 A		08/21/2019	GUGGENHEIM SECURITIES		7,999,884	8,000,000		1FE
67113K-AL-2	OBX 2019-EXP2 2A2		07/18/2019	CITIGROUP GLOBAL		6,000,000	6,000,000		1FE
674599-CX-1	OCCIDENTAL PETROLEUM COR		08/06/2019	CITIGROUP GLOBAL		2,984,430	3,000,000		2FE
674599-CY-9	OCCIDENTAL PETROLEUM COR		08/06/2019	CITIGROUP GLOBAL		2,956,170	3,000,000		2FE
69346V-AA-7	PERFORMANCE FOOD GROUP I		09/18/2019	VARIOUS		1,284,063	1,250,000		4FE
73316P-KJ-8	POPLR 2006-B M1		07/25/2019	AMHERST PIERPONT		1,907,500	2,000,000	584	1Z
74166Y-AA-8	PROSE 2019-1A A2		08/14/2019	BARCLAYS CAPITAL		8,000,000	8,000,000		2FE
744320-AW-2	PRUDENTIAL FINANCIAL INC		08/09/2019	MORGAN STANLEY & CO		5,000,000	5,000,000	92,500	2FE
744320-BF-8	PRUDENTIAL FINANCIAL INC		07/11/2019	JP MORGAN SECURITIES		3,276,000	3,000,000	57,000	2FE
744448-CQ-2	PUBLIC SERVICE COLORADO		09/23/2019	MARKETAXESS CORP		58,660	50,000	569	1FE
75115Y-AA-7	RALI 2007-Q01 A1		08/26/2019	ROBERT W BAIRD		2,113,961	2,231,093	285	1FM
75157D-AC-8	RAMP 2007-RS2 A3		07/25/2019	CAPITALIZED INTEREST			5,688		1FM
81747G-AA-0	SEMT 2018-5 A1		09/25/2019	WELLS FARGO SECURITY		21,098,793	20,723,186	52,384	1FE
81748B-AB-8	SEMT 2019-3 A2		09/23/2019	JP MORGAN SECURITIES		26,410,313	26,000,000	60,667	1FE
88948A-DZ-7	TOLL ROAD INV PART II		08/06/2019	WELLS FARGO SECURITY		4,772,560	17,000,000		1FE
899043-AA-1	TUFTS UNIVERSITY		09/17/2019	BOFA SECURITIES INC		293,214	235,000	5,043	1FE
92553P-AP-7	VIACOM INC		08/19/2019	VARIOUS		7,926,375	7,500,000	142,188	2FE
00176A-BB-0	AMMC 2012-11A BR2	C	08/15/2019	RBC CAPITAL MARKETS		1,479,750	1,500,000	3,221	1FE
00176A-BC-8	AMMC 2012-11A CR2	C	08/15/2019	CREDIT SUISSE		2,730,585	2,850,000	6,596	1FE
00177H-AC-3	AMMC 2018-22A B	C	08/14/2019	SANDLER ONEIL PARTNERS		3,920,000	4,000,000	9,107	1FE

STATEMENT AS OF SEPTEMBER 30, 2019 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 and Administrative Symbol/ Market Indicator (a)
00652M-AE-2	ADANI PORTS AND SPECIAL	C	07/26/2019	WELLS FARGO SECURITY		2,932,873	2,860,000	9,384	2FE
02156L-AC-5	ALTICE FRANCE SA	C	09/19/2019	VARIOUS		1,513,155	1,500,000		4FE
03763Y-BE-5	APID 2012-11A CRR	C	08/20/2019	RBC CAPITAL MARKETS		2,500,000	2,500,000	19,013	1FE
04966H-AG-1	ATRM 13A C	C	08/20/2019	RBC CAPITAL MARKETS		965,000	1,000,000	3,383	1FE
06738E-BC-8	BARCLAYS PLC	C	08/13/2019	BARCLAYS CAPITAL		3,466,225	3,500,000	34,544	2FE
08179H-AB-6	BSP 2017-12A A2	C	08/23/2019	MORGAN STANLEY & CO		3,280,046	3,309,000	15,744	1FE
12549J-BE-0	CIFC 2014-1A CR2	C	07/25/2019	CREDIT SUISSE		1,910,000	2,000,000	2,536	1FE
13875E-AQ-7	CANYC 2014-2A BR	C	09/11/2019	CREDIT SUISSE		3,482,500	3,500,000	23,353	1FE
13887W-AE-0	CANYC 2019-2A C	C	08/27/2019	BARCLAYS CAPITAL		2,500,000	2,500,000		1FE
26243K-AG-2	DRSLF 2018-57A C	C	08/14/2019	MORGAN STANLEY & CO		1,919,288	2,015,000	236	1FE
26251N-AD-2	DRSLF 2018-60A C	C	08/19/2019	JP MORGAN SECURITIES		487,500	500,000	2,237	1FE
268317-AT-1	ELECTRICITE DE FRANCE SA	C	07/18/2019	MORGAN STANLEY & CO		1,829,403	1,586,000	26,654	1FE
29246B-AE-8	EMPRESAS PUBLIC MEDELLIN	C	07/11/2019	JP MORGAN CHASE		3,360,227	3,370,000		2FE
36656A-AL-2	GRBSL 2018-1A C	C	09/16/2019	MORGAN STANLEY & CO		1,948,000	2,000,000	14,536	1FE
38172H-AC-8	GOCAP 2019-45A B1	C	08/22/2019	MORGAN STANLEY & CO		3,500,000	3,500,000		1FE
404280-AQ-2	HSBC HOLDINGS PLC	C	07/22/2019	CREDIT SUISSE		1,768,725	1,500,000	28,438	1FE
50200F-AG-4	LCM 26A C	C	08/15/2019	CREDIT SUISSE		2,520,150	2,650,000	8,404	1FE
55379V-AA-6	M360 2019-CRE2 A	C	08/14/2019	JP MORGAN SECURITIES		5,600,000	5,600,000		1FE
55952Y-AR-8	MAGNE 2014-8A BR2	C	08/22/2019	JP MORGAN SECURITIES		2,480,000	2,500,000	11,093	1FE
67590R-BE-4	OCTLF 2014-1A CRR	C	08/14/2019	MORGAN STANLEY & CO		1,952,000	2,000,000	23,074	1FE
67590X-AQ-5	OCT27 2016-1A CR	C	08/22/2019	JP MORGAN SECURITIES		4,848,500	5,000,000	23,240	1FE
67707B-AB-6	OAKC 2017-15A B	C	08/19/2019	MORGAN STANLEY & CO		3,168,750	3,250,000	9,879	1FE
780097-BH-3	ROYAL BK SCOTLND GRP PLC	C	08/13/2019	CANTOR FITZGERALD & CO		3,500,560	3,500,000	19,334	2FE
81180W-AR-2	SEAGATE HDD CAYMAN	C	08/16/2019	STIFEL NICOLAUS		1,010,000	1,000,000	10,698	2FE
87240N-AE-6	TAMCO 2017-1A C	C	08/28/2019	BNP PARIBAS		1,000,000	1,000,000	4,624	1FE
87249L-AE-1	WINDR 2017-4A B	C	09/26/2019	CREDIT SUISSE		2,937,000	3,000,000	12,252	1FE
89300J-AG-3	TRAL 2018-5A C	C	09/30/2019	JP MORGAN SECURITIES		2,447,500	2,500,000	22,388	1FE
915328-AW-8	UPLND 2016-1A A2R	C	08/19/2019	BOFA SECURITIES INC		494,375	500,000	1,637	1FE
92914N-AL-5	VOYA 2015-1A A2R	C	08/22/2019	JP MORGAN CHASE		1,962,000	2,000,000	7,691	1FE
92917A-AE-6	VOYA 2018-1A B	C	08/14/2019	CITIGROUP GLOBAL		2,200,200	2,280,000	7,275	1FE
P9367R-AG-6	TRANSPORT DE GAS PERU	C	08/01/2019	ML PIERCE FENNER SMITH		398,525	380,000	4,082	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						370,950,170	378,658,029	1,494,498	XXX
8399997. Total - Bonds - Part 3						380,125,041	387,996,417	1,495,283	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						380,125,041	387,996,417	1,495,283	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		09/05/2019	FEDERAL HOME LOAN BANK	158.717	15,872			A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,872	XXX		XXX
9799997. Total - Common Stocks - Part 3						15,872	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						15,872	XXX		XXX
9899999. Total - Preferred and Common Stocks						15,872	XXX		XXX
9999999 - Totals						380,140,913	XXX	1,495,283	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
38373M-6N-5	GNR 2009-19 Z		09/01/2019	MBS PAYDOWN		4,732	4,732	4,909	4,757		(25)		(25)		4,732				169	03/16/2051	1
38373M-8M-5	GNR 2009-80 C		09/01/2019	MBS PAYDOWN		58,354	58,354	58,810	58,384		(30)		(30)		58,354				1,962	04/16/2050	1
38373M-P6-1	GNR 2007-77 E		09/01/2019	MBS PAYDOWN		5,935	5,935	6,602	6,001		(66)		(66)		5,935				216	03/16/2042	1
38376G-AD-2	GNR 2009-60 Z		09/01/2019	MBS PAYDOWN		27,106	27,106	25,080	26,903		203		203		27,106				888	06/16/2049	1
38376G-CV-0	GNR 2009-115 D		09/01/2019	MBS PAYDOWN		1,422,807	1,422,807	1,422,807	1,422,807						1,422,807				44,263	01/16/2050	1
38376J-JV-7	GNR 2009-104 XZ		09/01/2019	MBS PAYDOWN		174,412	174,412	174,412	174,412						174,412				5,850	11/20/2039	1
38376K-AP-6	GNR 2009-93 UZ		09/01/2019	MBS PAYDOWN		293,696	293,696	291,022	293,345		351		351		293,696				9,812	10/20/2039	1
38380X-KU-0	GNR 2018-89 LZ		08/01/2019	MBS PAYDOWN		2,099,712	2,099,712	2,068,216	2,052,470		47,242		47,242		2,099,712				52,670	06/20/2048	1
38380Y-TS-4	GNR 2018-105 ZM		08/01/2019	MBS PAYDOWN		1,903,675	1,903,675	1,886,625	1,874,023		29,652		29,652		1,903,675				45,399	08/20/2048	1
38381A-SH-0	GNR 2018-134 ZP		09/01/2019	MBS PAYDOWN		7,189,834	7,189,834	7,178,635	7,181,009		8,825		8,825		7,189,834				213,872	10/20/2048	1
38381B-WZ-3	GNR 2019-1 AZ		09/01/2019	MBS PAYDOWN		2,713,539	2,713,539	2,712,694			943		943		2,713,539				75,304	01/20/2049	1
38381T-NC-5	GNR 2019-29 Z		09/01/2019	MBS PAYDOWN		223,636	223,636	223,360			(3)		(3)		223,636				4,606	03/20/2049	1
912828-WS-5	US TREASURY N/B		07/01/2019	PRIOR YEAR INCOME															3,443	06/30/2019	1
0599999. Subtotal - Bonds - U.S. Governments						16,117,438	16,117,438	16,053,172	13,094,111		87,092		87,092		16,117,438				458,454	XXX	XXX
95640H-BV-9	W VLY-MISSION CA CMNTY CLG DIS		08/01/2019	SECURITY CALLED at 100.000		550,000	550,000	590,816	555,203		(5,203)		(5,203)		550,000				35,970	08/01/2035	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						550,000	550,000	590,816	555,203		(5,203)		(5,203)		550,000				35,970	XXX	XXX
18085P-LL-6	CLARK CNTY NV ARPT REVENUE		07/01/2019	SECURITY CALLED at 100.000		310,000	310,000	339,478	313,267		(3,267)		(3,267)		310,000				21,331	07/01/2042	1FE
238862-EW-2	DAVIS CA REDEV AGY TAX ALLOCAT		09/23/2019	SECURITY CALLED at 100.000		2,395,000	2,395,000	2,362,141	2,371,281		790		790		2,372,072		22,928	22,928	143,587	09/01/2037	1FE
31283H-WB-7	FG G01542		09/01/2019	MBS PAYDOWN		261	261	263	262						261				11	03/01/2033	1
3128K6-GH-7	FG A45600		09/01/2019	MBS PAYDOWN		2,870	2,870	2,880	2,871		(1)		(1)		2,870				106	06/01/2035	1
31292G-H8-2	FG C00255		09/01/2019	MBS PAYDOWN		452	452	456	452						452				21	09/01/2023	1
31292G-J5-6	FG C00284		09/01/2019	MBS PAYDOWN		78	78	78	78						78				3	11/01/2023	1
31292G-J8-0	FG C00287		09/01/2019	MBS PAYDOWN		1,493	1,493	1,354	1,493		(1)		(1)		1,493				63	12/01/2023	1
31292G-K4-7	FG C00315		09/01/2019	MBS PAYDOWN		239	239	236	238						239				11	04/01/2024	1
31293R-P4-7	FG C27643		09/01/2019	MBS PAYDOWN		842	842	835	841		1		1		842				34	06/01/2029	1
31296M-2Q-1	FG A13483		09/01/2019	MBS PAYDOWN		8,828	8,828	8,895	8,831		(3)		(3)		8,828				419	09/01/2033	1
31296T-Q8-0	FG A18579		09/01/2019	MBS PAYDOWN		6,451	6,451	6,473	6,456		(5)		(5)		6,451				213	02/01/2034	1
31296U-JK-8	FG A19266		09/01/2019	MBS PAYDOWN		190	190	191	190						190				8	08/01/2034	1
31297Q-2U-2	FG A35287		09/01/2019	MBS PAYDOWN		391	391	393	391						391				14	06/01/2035	1
31356D-3W-4	FG D51713		09/01/2019	MBS PAYDOWN		171	171	169	171						171				7	04/01/2024	1
31356H-RU-3	FG D54999		09/01/2019	MBS PAYDOWN		698	698	704	698						698				30	05/01/2024	1
31356H-XZ-5	FG D55196		09/01/2019	MBS PAYDOWN		852	852	859	853						852				37	07/01/2024	1
31356J-2U-6	FG D56187		09/01/2019	MBS PAYDOWN		1,616	1,616	1,629	1,617		(1)		(1)		1,616				70	09/01/2024	1
313615-S4-9	FN 50939		09/01/2019	MBS PAYDOWN		295	295	291	295		1		1		295				11	10/01/2023	1
313615-TX-4	FN 50966		09/01/2019	MBS PAYDOWN		710	710	711	709		1		1		710				34	01/01/2024	1
31368H-H2-2	FN 190249		09/01/2019	MBS PAYDOWN		585	585	587	585						585				25	10/01/2023	1
31370Y-FZ-0	FN 245084		09/01/2019	MBS PAYDOWN		99	99	98	99						99				4	01/01/2024	1
31371C-P9-4	FN 248048		09/01/2019	MBS PAYDOWN		338	338	333	337						338				14	11/01/2023	1
31371E-WU-5	FN 250059		09/01/2019	MBS PAYDOWN		1,551	1,551	1,569	1,551		(1)		(1)		1,551				72	06/01/2024	1
31371F-BW-1	FN 250353		09/01/2019	MBS PAYDOWN		476	476	461	475		1		1		476				21	09/01/2025	1
31375D-PU-1	FN 331735		09/01/2019	MBS PAYDOWN		313	313	303	311		3		3		313				14	03/01/2026	1
3137FK-W4-4	FHR 4860 UZ		09/01/2019	MBS PAYDOWN		6,572,791	6,572,791	6,574,845			(2,314)		(2,314)		6,572,791				177,834	02/15/2049	1
31395C-QX-2	FHR 2825 PZ		09/01/2019	MBS PAYDOWN		15,063	15,063	16,339	15,259		(196)		(196)		15,063				551	07/15/2034	1
31396Q-L7-2	FNR 2009-65 JY		09/01/2019	MBS PAYDOWN		48,408	48,408	48,136	48,370		38		38		48,408				1,443	09/25/2039	1
31397J-TA-2	FHR 3342 PZ		09/01/2019	MBS PAYDOWN		92,735	92,735	92,724	92,733		3		3		92,735				3,153	06/15/2037	1
31397N-C5-2	FNR 2009-35 DB		09/01/2019	MBS PAYDOWN		1,310	1,310	1,277	1,281		28		28		1,310				39	05/25/2039	1
31397U-ZQ-5	FNR 2011-58 HL		09/01/2019	MBS PAYDOWN		29,078	29,078	29,997	29,319		(241)		(241)		29,078				771	07/25/2041	1
313987-TP-4	FG D46858		09/01/2019	MBS PAYDOWN		322	322	324	322						322				14	01/01/2024	1
313988-LY-1	FG D47543		09/01/2019	MBS PAYDOWN		235	235	237	236						235				10	01/01/2024	1
31398G-HQ-5	FNR 2009-98 WK		09/01/2019	MBS PAYDOWN		125,846	125,846	125,807	125,841		6		6		125,846				3,977	12/25/2039	1
31398K-VF-4	FHR 3600 BJ		09/01/2019	MBS PAYDOWN		52,836	52,836	50,987	52,398		439		439		52,836				1,246	11/15/2039	1
31398N-F9-0	FNR 2010-112 DZ		09/01/2019	MBS PAYDOWN		574,270	574,270	549,174	570,005		4,265		4,265		574,270				15,302	10/25/2040	1
31398N-H4-9	FNR 2010-112 LZ		09/01/2019	MBS PAYDOWN		280,017	280,017	267,973	277,932		2,086		2,086		280,017				7,461	10/25/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31398N-NE-0	FNR 2010-115 ZB		09/01/2019	MBS PAYDOWN		453,389	453,389	434,275	449,896		3,494		3,494		453,389				13,312	10/25/2040	1
31398N-SS-4	FNR 2010-109 GZ		09/01/2019	MBS PAYDOWN		187,719	187,719	179,752	186,105		1,614		1,614		187,719				5,007	10/25/2040	1
31398N-WU-4	FNR 2010-111 BZ		09/01/2019	MBS PAYDOWN		441,874	441,874	425,720	438,993		2,881		2,881		441,874				12,343	10/25/2040	1
31398P-CT-4	FNR 2010-38 ME		09/01/2019	MBS PAYDOWN		137,835	137,835	138,179	137,835						137,835				4,243	04/25/2040	1
31398S-XH-1	FNR 2010-141 AL		09/01/2019	MBS PAYDOWN		47,829	47,829	50,000	48,122		(293)		(293)		47,829				1,345	12/25/2040	1
31398W-VL-5	FHR 3654 Z		09/01/2019	MBS PAYDOWN		16,267	16,267	17,359	16,346		(79)		(79)		16,267				498	04/15/2040	1
343136-L7-0	FLORIDA ST TURNPIKE AUTH		07/01/2019	SECURITY CALLED at 100.000		27,000,000	27,000,000	26,921,510	26,926,878		411		411		26,927,289		72,711	72,711	1,836,000	07/01/2039	1FE
59334P-CN-5	MIAMI-DADE CNTY FL TRANSIT SAL		07/01/2019	SECURITY CALLED at 100.000		260,000	260,000	292,542	263,546		(3,546)		(3,546)		260,000				17,446	07/01/2029	1FE
59334P-CP-0	MIAMI-DADE CNTY FL TRANSIT SAL		07/01/2019	SECURITY CALLED at 100.000		240,000	240,000	268,618	243,139		(3,139)		(3,139)		240,000				16,584	07/01/2039	1FE
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		08/09/2019	SINKING FUND PMT		99,398	99,398	99,398	99,398						99,398				2,840	11/09/2032	1
977123-YM-4	WISCONSIN ST TRANSPRTN REVENUE		07/01/2019	SECURITY CALLED at 100.000		9,355,000	9,355,000	9,355,000	9,355,000						9,355,000				546,051	07/01/2030	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						48,767,021	48,767,021	48,671,560	42,093,306		2,975		2,975		48,671,382		95,639	95,639	2,833,630	XXX	XXX
00075Q-AS-1	ABFC 2006-OPT1 A3C1		09/25/2019	MBS PAYDOWN		85,148	85,148	78,789	84,838		311		311		85,148				1,482	09/25/2036	1FM
00252F-CU-3	AMIT 2005-4 M2		09/25/2019	MBS PAYDOWN		186,931	186,931	133,422	183,288		3,643		3,643		186,931				3,869	10/25/2035	1FM
004375-AN-1	ACCR 2003-2 A1		09/01/2019	MBS PAYDOWN		58,100	58,100	56,812	58,052		48		48		58,100				1,859	10/25/2033	1FM
004375-EJ-6	ACCR 2005-4 A2D		09/25/2019	MBS PAYDOWN		468,027	468,027	355,915	456,674		11,353		11,353		468,027				8,845	12/25/2035	1FM
00442V-AA-5	ACE 2006-ASP3 A1		09/25/2019	MBS PAYDOWN		145,798	145,798	114,816	141,668		4,130		4,130		145,798				2,617	06/25/2036	1FM
00443P-AD-1	ACE 2007-HE2 A2C		09/25/2019	MBS PAYDOWN		395,787	395,787	227,825	391,651		4,136		4,136		395,787				7,283	12/25/2036	1FM
007036-ND-4	ARMT 2005-7 7A21		08/25/2019	MBS PAYDOWN		32,932	32,932	24,653	32,177		755		755		32,932				494	10/25/2035	1FM
00842#-AA-6	AGAWAM REALTY LLC (CVS)		09/01/2019	SINKING FUND PMT		47,304	47,304	47,304	47,304						47,304				2,294	01/01/2020	2
008684-AA-0	AHMA 2006-6 A1A		09/25/2019	MBS PAYDOWN		101,170	114,991	81,284	100,340		830		830		101,170				2,045	12/25/2046	1FM
01877K-AB-9	ALLIANCE PIPELINE LP		06/30/2019	SINKING FUND PMT		192,000	192,000	192,000	192,000						192,000				6,716	12/31/2019	2FE
02148G-AD-5	CWALT 2007-OA8 2A1		09/25/2019	MBS PAYDOWN		403,324	519,106	411,331	402,902		421		421		403,324				2,338	06/25/2047	1FM
02150P-AA-6	CWALT 2007-OA6 A1A		09/25/2019	MBS PAYDOWN		59,119	59,119	52,172	58,661		458		458		59,119				1,036	06/25/2037	1FM
025816-BT-5	AMERICAN EXPRESS CO		08/20/2019	RBC CAPITAL MARKETS		4,889,836	4,885,000	4,849,634			1,536		1,536		4,851,170		38,666	38,666	118,874	02/27/2023	1FE
025816-BX-6	AMERICAN EXPRESS CO		08/28/2019	RBC CAPITAL MARKETS		2,007,780	2,000,000	1,999,325	1,552,372		(2,372)		(2,372)		1,996,954		10,827	10,827	51,519	08/03/2023	1FE
02660T-ER-0	AHM 2005-2 5A1		09/01/2019	MBS PAYDOWN		59,386	59,386	59,712	58,591		795		795		59,386				1,585	09/25/2035	1FM
02660T-GN-7	AHM 2005-4 1A1		09/25/2019	MBS PAYDOWN		222,669	222,669	190,382	220,843		1,826		1,826		222,669				4,581	11/25/2045	1FM
026930-AA-5	AHMA 2007-2 A1		09/25/2019	MBS PAYDOWN		319,391	319,391	250,884	312,961		6,430		6,430		319,391				5,794	03/25/2047	1FM
026935-AJ-5	AHMA 2007-3 22A1		09/01/2019	MBS PAYDOWN		370,164	505,446	385,245	363,926		6,238		6,238		370,164				9,495	06/25/2037	1FM
03072S-QC-2	AMSI 2004-R3 M1		09/25/2019	MBS PAYDOWN		117,272	117,272	108,073	116,610		662		662		117,272				2,588	05/25/2034	1FM
03072S-WQ-4	AMSI 2004-R11 M1		09/25/2019	MBS PAYDOWN		227,652	227,652	212,784	226,496		1,156		1,156		227,652				5,462	11/25/2034	1FM
03072S-XD-2	AMSI 2004-R12 M1		09/25/2019	MBS PAYDOWN		344,044	344,044	332,432	343,135		909		909		344,044				7,413	01/25/2035	1FM
03072S-YT-6	AMSI 2005-R2 M3		09/25/2019	MBS PAYDOWN		625,264	625,264	585,794	623,713		1,551		1,551		625,264				13,397	04/25/2035	1FM
03674X-AJ-5	ANTERO RESOURCES CORP		07/16/2019	MORGAN STANLEY & CO		688,125	750,000	740,625			323		323		740,948		(52,823)	(52,823)	14,271	03/01/2025	3FE
000000-00-0	AASET 2016-2 A		09/15/2019	MBS PAYDOWN		225,651	225,651	225,644	225,372		279		279		225,651				5,983	11/15/2041	1FE
038522-AQ-1	ARAMARK SERVICES INC		08/27/2019	VARIOUS		3,125,100	3,000,000	2,955,000	2,958,027		2,389		2,389		2,960,416		164,684	164,684	160,000	02/01/2028	3FE
038779-AA-2	ARBYS 2015-1A A2		07/30/2019	MBS PAYDOWN		60,000	60,000	60,000	60,000						60,000				2,236	10/30/2045	2FE
040104-HM-6	ARSI 2004-W5 M1		09/25/2019	MBS PAYDOWN		126,591	126,591	120,419	126,975		(384)		(384)		126,591				2,827	04/25/2034	1FM
040104-PT-2	ARSI 2005-W4 A2D		09/25/2019	MBS PAYDOWN		173,886	173,886	111,939	170,960		2,925		2,925		173,886				3,784	02/25/2036	1FM
040104-QP-9	ARSI 2005-W5 A2D		09/25/2019	MBS PAYDOWN		375,792	375,792	267,752	367,626		8,166		8,166		375,792				6,969	01/25/2036	1FM
04541G-UP-5	ABSHE 2005-HE8 M2		09/25/2019	MBS PAYDOWN		336,573	336,573	299,971	335,542		1,031		1,031		336,573				6,944	11/25/2035	1FM
04542B-NL-2	ABFC 2005-HE2 M3		09/25/2019	MBS PAYDOWN		436,138	436,138	409,424	434,378		1,759		1,759		436,138				9,544	06/25/2035	1FM
04544N-AD-6	ABSHE 2006-HE6 A4		09/25/2019	MBS PAYDOWN		90,879	90,879	82,103	90,429		450		450		90,879				1,703	11/25/2036	1FM
04544P-AD-1	ABSHE 2006-HE5 A4		09/25/2019	MBS PAYDOWN		15,047	15,047	13,096	14,957		91		91		15,047				267	07/25/2036	1FM
04544Q-AD-9	ABSHE 2006-HE7 A4		09/25/2019	MBS PAYDOWN		125,356	125,356	83,205	124,020		1,336		1,336		125,356				2,058	11/25/2036	1FM
04546K-AA-6	AASET 2018-2A A		09/16/2019	MBS PAYDOWN		108,166	108,166	108,162	107,979		187		187		108,166				3,201	11/18/2038	1FE
05490Q-AD-0	BCAP 2015-RR6 1A4		09/01/2019	MBS PAYDOWN		360,222	360,222	340,410	357,796		2,426		2,426		360,222				11,396	05/26/2037	1FM
05532V-BE-6	BCAP 2010-RR2 5A2		09/01/2019	MBS PAYDOWN		10,301	10,301	10,198	10,279		23		23		10,301				364	12/26/2036	1FM
05542G-AJ-7	BCAP 2013-RR2 2A1		09/25/2019	MBS PAYDOWN		193,308	193,308	173,978	190,741		2,568		2,568		193,308				2,523	11/26/2036	1FM
05570G-AD-5	BNCMT 2007-4 A4		09/25/2019	MBS PAYDOWN		28,309	28,309	21,940	28,018		291		291		28,309				601	11/25/2037	1FM
05607A-AG-8	BX 2018-MCSF B		08/15/2019	BOFA SECURITIES INC		1,894,656	1,900,000	1,890,500	1,892,081		2,190		2,190		1,894,271		385	385	42,335	04/15/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
058931-BL-9	BAFC 2006-3 5A8		09/01/2019	MBS PAYDOWN		21,695	27,970	25,628	21,508		187		187		21,695				1,010	03/25/2036	1FM
05946X-U9-2	BAFC 2005-7 4A3		09/01/2019	MBS PAYDOWN		90,839	90,839	89,165	90,686		153		153		90,839				3,864	11/25/2035	1FM
05946X-UB-7	BAFC 2005-C A1		08/15/2019	VARIOUS		1,835,370	1,848,488	1,712,739	1,824,969		(6,749)		(6,749)		1,818,220		17,150	17,150	35,400	05/20/2035	1FM
05946X-WF-6	BAFC 2005-3 1A23		09/01/2019	MBS PAYDOWN		43,293	43,293	42,049	43,225		69		69		43,293				1,722	06/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1		09/01/2019	MBS PAYDOWN		7,280	7,280	6,852	7,203		77		77		7,280				266	08/25/2035	1FM
05949Q-AY-1	BAFC 2006-2 2A17		09/01/2019	MBS PAYDOWN		2,173	2,568	2,517	2,143		30		30		2,173				99	03/25/2036	1FM
05949T-BD-0	BAFC 2006-1 2A1		08/01/2019	MBS PAYDOWN		9,080	11,252	10,717	9,072		9		9		9,080				396	01/25/2036	1FM
05950F-AE-5	BAFC 2006-4 A5		09/01/2019	MBS PAYDOWN		69,726	74,125	66,388	69,711		15		15		69,726				3,047	07/25/2036	1FM
05950M-AB-6	BAFC 2006-G 2A1		09/20/2019	MBS PAYDOWN		232,036	232,036	209,549	228,450		3,585		3,585		232,036				4,272	07/20/2036	1FM
05950M-AE-0	BAFC 2006-G 2A4		09/20/2019	MBS PAYDOWN		62,357	62,357	56,589	61,636		722		722		62,357				1,188	07/20/2036	1FM
05951V-AV-1	BAFC 2006-I 6A1		09/20/2019	MBS PAYDOWN		75,064	74,925	54,789	73,370		1,694		1,694		75,064				1,402	10/20/2046	1FM
05968K-AE-4	BAFC 2014-R2 2A1		09/26/2019	MBS PAYDOWN		283,126	283,126	254,813	279,604		3,522		3,522		283,126				5,047	05/26/2037	1FM
05972M-AA-2	BANC 2019-CRE5 A		08/15/2019	VARIOUS		2,480,404	2,480,020	2,480,020							2,480,020		384	384	33,783	03/15/2036	1FE
06051G-BU-2	BAFC 2004-2 3A1		09/01/2019	MBS PAYDOWN		76,752	76,752	76,165	76,638		114		114		76,752				3,073	09/20/2034	1FM
06051G-GJ-2	BANK OF AMERICA CORP		09/05/2019	BOFA SECURITIES INC		7,046,410	7,000,000	7,030,990	7,030,990		(2,467)		(2,467)		7,028,523		17,887	17,887	219,336	04/24/2023	1FE
06650A-AA-5	BANK 2017-BNK8 A1		09/01/2019	MBS PAYDOWN		237,230	237,230	237,229	237,230						237,230				3,345	11/15/2050	1FM
07177M-AN-3	BAXALTA INC		07/02/2019	RETURN OF CAPITAL		16,993		16,993	16,993						16,993					06/23/2045	2FE
07324S-CB-6	BAYC 2005-3A A1		09/25/2019	MBS PAYDOWN		175,149	175,149	159,604	175,194		(45)		(45)		175,149				3,341	11/25/2035	2FE
07324Y-AB-5	BAYC 2006-2A A1		09/25/2019	MBS PAYDOWN		58,305	58,305	51,600	57,321		984		984		58,305				969	07/25/2036	2FE
07325B-AB-4	BAYC 2006-4A A1		09/12/2019	VARIOUS		1,493,644	1,550,805	1,401,540	1,504,547		8,906		8,906		1,513,454		(19,810)	(19,810)	28,752	12/25/2036	2FE
07325Y-AA-6	BAYC 2007-3 A1		09/25/2019	MBS PAYDOWN		17,235	17,235	15,641	17,249		(14)		(14)		17,235				318	07/25/2037	3FE
07329#-AA-3	QUAD TECH LLC (BLUE CROSS BLUE SHIELD)		09/15/2019	SINKING FUND PMT		121,933	121,933	123,091	121,975		(42)		(42)		121,933				4,440	12/15/2035	1
07384Y-UU-8	BSABS 2006-1 M1		09/25/2019	MBS PAYDOWN		294,944	294,944	216,293	268,248		26,696		26,696		294,944				5,298	02/25/2036	1FM
073879-J7-4	BSABS 2005-HE8 M2		09/25/2019	MBS PAYDOWN		224,832	224,832	212,607	223,436		1,396		1,396		224,832				5,114	08/25/2035	1FM
073879-LN-6	BSABS 2004-AC6 A1		09/01/2019	MBS PAYDOWN		185,016	185,016	178,656	184,725		290		290		185,016				4,546	11/25/2034	1FM
07387U-AX-9	BSABS 2006-PC1 M1		08/15/2019	VARIOUS		1,257,018	1,258,549	1,205,061	1,256,704		(536)		(536)		1,256,169		849	849	24,568	12/25/2035	1FM
07388V-AG-3	BSCMS 2007-T26 AM		09/06/2019	MBS PAYDOWN		527,127	527,128	511,314	526,706		421		421		527,127				21,603	01/12/2045	1FM
081437-AK-1	BEMIS COMPANY INC		08/01/2019	VARIOUS		16,381,120	16,800,000	17,675,081	16,462,996		(81,876)		(81,876)		16,381,120				1,142,400	08/01/2019	2FE
084423-AL-6	BERKLEY (WR) CORPORATION		08/15/2019	MATURITY		3,500,000	3,500,000	3,482,605	3,498,390		1,610		1,610		3,500,000				215,250	08/15/2019	2FE
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)		09/15/2019	SINKING FUND PMT		123,503	123,503	128,621	123,769		(266)		(266)		123,503				5,345	06/15/2032	1
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)		09/15/2019	SINKING FUND PMT		26,938	26,938	26,832	26,922		16		16		26,938				715	06/15/2032	1
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)		09/15/2019	SINKING FUND PMT		30,033	30,033	30,033	30,033						30,033				923	03/15/2033	1
10112R-AR-5	BOSTON PROPERTIES LP		09/18/2019	SECURITY CALLED at 103.895		10,389,469	10,000,000	9,989,100	9,997,717		843		843		9,998,561		1,440	1,440	862,907	11/15/2020	2FE
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC		09/15/2019	SINKING FUND PMT		3,467	3,467	3,467	3,467						3,467				107	01/15/2044	1FE
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		09/10/2019	SINKING FUND PMT		75,235	75,235	75,235	75,149		87		87		75,235				2,366	07/10/2040	2
125433-AD-4	CWHL 2006-J3 A4		09/01/2019	MBS PAYDOWN		252,163	252,163	237,033	250,020		2,143		2,143		252,163				9,243	05/25/2036	1FM
12543P-AK-9	CWHL 2006-21 A10		09/01/2019	MBS PAYDOWN		41,266	48,937	41,242	41,151		115		115		41,266				1,792	02/25/2037	1FM
12543R-AM-1	CWHL 2007-3 A12		09/01/2019	MBS PAYDOWN		46,644	83,327	67,077	45,810		834		834		46,644				3,292	04/25/2037	1FM
12543T-AU-9	CWHL 2006-13 1A19		09/01/2019	MBS PAYDOWN		269	18,488	14,791	136		133		133		269				675	09/25/2036	1FM
12543W-AJ-7	CWHL 2006-18 2A7		09/01/2019	MBS PAYDOWN		3,169	12,539	10,596	2,964		205		205		3,169				439	12/25/2036	1FM
12543X-AF-3	CWHL 2006-19 1A6		09/01/2019	MBS PAYDOWN		31,959	31,827	27,073	31,877		82		82		31,959				1,292	01/25/2037	1FM
12544A-AS-4	CWHL 2006-20 1A17		09/01/2019	MBS PAYDOWN		33,091	35,569	28,300	32,834		258		258		33,091				1,298	02/25/2037	1FM
125634-AN-5	CLIF 2014-1A A		09/18/2019	MBS PAYDOWN		31,799	31,799	29,885	31,462		337		337		31,799				678	06/18/2029	1FE
125634-AQ-8	CLIF 2014-2A A		09/18/2019	MBS PAYDOWN		304,330	304,330	291,922	301,862		2,468		2,468		304,330				7,268	10/18/2029	1FE
12563L-AK-3	CLIF 2018-1A B		09/18/2019	MBS PAYDOWN		161,009	161,009	160,735	160,633		377		377		161,009				5,308	04/18/2043	2FE
12563L-AM-9	CLIF 2019-1A B		09/18/2019	MBS PAYDOWN		93,801	93,801	93,786			200		200		93,801				1,067	05/18/2044	2FE
12566T-AM-9	CMALT 2006-A7 1A12		09/01/2019	MBS PAYDOWN		46,639	71,066	51,753	46,281		358		358		46,639				2,991	12/25/2036	1FM
12566U-AJ-3	CMALT 2007-A2 1A9		09/01/2019	MBS PAYDOWN		171,404	209,715	177,995	173,350		(1,946)		(1,946)		171,404				8,863	02/25/2037	1FM
12566V-AN-2	CMALT 2007-A4 1A13		09/01/2019	MBS PAYDOWN		89,698	101,347	87,301	90,143		(446)		(446)		89,698				3,893	04/25/2037	1FM
12567A-AG-2	CMALT 2007-A3 1A7		09/01/2019	MBS PAYDOWN		78,441	108,180	94,218	79,330		(889)		(889)		78,441				4,244	03/25/2037	1FM
12590Y-AC-0	CPS 2016-B C		09/15/2019	MBS PAYDOWN		1,322,699	1,322,699	1,317,921	1,320,478		2,221		2,221		1,322,699				37,166	03/15/2022	1FE
12594B-AD-4	CNH 2016-A A3		09/15/2019	MBS PAYDOWN		1,033,584	1,033,584	1,029,253	1,030,803		2,781		2,781		1,033,584				10,539	04/15/2021	1FE
12594D-AD-0	CNH 2016-B A3		09/15/2019	MBS PAYDOWN		835,012	835,012	831,760	833,391		1,621		1,621		835,012				9,175	08/15/2021	1FE
12635Y-AD-5	CNH 2016-C A3		09/15/2019	MBS PAYDOWN		323,811	323,811	321,750	323,045		767		767		323,811				3,048	12/15/2021	1FE
12638P-CP-2	CSMC 2007-3 2A19		09/01/2019	MBS PAYDOWN		192,187	212,091	187,717	194,782		(2,594)		(2,594)		192,187				8,232	04/25/2037	1FM
126670-GQ-5	CWL 2005-13 AF3		09/01/2019	VARIOUS		(82,713)	(78,801)	(70,872)	(85,751)		(4,091)		(4,091)		(82,713)				153	02/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
126670-GT-9	CWL 2005-13 AF6		09/01/2019	VARIOUS		7,131	8,145	7,228	6,294		(44)		(44)		7,131				557	04/25/2036	1FM
126671-R3-2	CWL 2003-5 AF6		09/01/2019	MBS PAYDOWN		43,734	43,734	42,422	43,474		260		260		43,734				1,365	01/25/2034	1FM
126673-DP-4	CWL 2004-7 AF6		09/01/2019	MBS PAYDOWN		16	16	16	16						16				1	12/25/2034	1FM
126673-NE-8	CWL 2004-12 AF6		09/01/2019	MBS PAYDOWN		3,547	3,547	3,368	3,386		161		161		3,547				108	03/25/2035	1FM
126673-QX-3	CWL 2004-13 AF6		09/01/2019	MBS PAYDOWN		12,165	12,165	11,531	11,706		460		460		12,165				365	04/25/2035	1FM
126673-SN-3	CWL 2004-13 AF5B		09/01/2019	MBS PAYDOWN		65,891	65,891	64,952	65,781		110		110		65,891				2,052	05/25/2035	1FM
126673-WD-0	CWL 2005-1 AF6		09/01/2019	MBS PAYDOWN		10,299	10,299	8,973	9,869		430		430		10,299				336	07/25/2035	1FM
126673-Y9-7	CWL 2005-7 AF6		09/01/2019	MBS PAYDOWN		22,200	22,200	19,536	20,071		2,129		2,129		22,200				673	10/25/2035	1FM
12667F-GD-1	CWALT 2004-7T1 A4		09/01/2019	MBS PAYDOWN		26,343	26,343	26,199	26,223		120		120		26,343				1,100	06/25/2034	1FM
12667F-UK-9	CWALT 2004-J9 M1		08/15/2019	VARIOUS		2,414,815	2,414,205	2,253,509	2,416,186		(4,324)		(4,324)		2,411,862		2,954	2,954	52,470	10/25/2034	1FM
12667G-PB-3	CWALT 2005-24 4A1		09/20/2019	MBS PAYDOWN		380,917	380,917	338,064	377,756		3,161		3,161		380,917				7,136	07/20/2035	1FM
12667G-RV-7	CWALT 2005-17 1A1		09/25/2019	MBS PAYDOWN		242,026	242,026	209,050	237,780		4,246		4,246		242,026				4,713	07/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6		09/01/2019	MBS PAYDOWN		99,549	126,326	106,723	97,788		1,762		1,762		99,549				4,721	07/25/2035	1FM
12667G-Z3-0	CWALT 2005-38 A3		09/25/2019	MBS PAYDOWN		110,564	110,564	93,980	108,802		1,762		1,762		110,564				2,280	09/25/2035	1FM
12668A-2N-4	CWALT 2005-70CB A4		09/01/2019	MBS PAYDOWN		49,207	48,114	39,965	48,535		672		672		49,207				1,794	12/25/2035	1FM
12668A-EV-3	CWALT 2005-59 1A1		09/19/2019	MBS PAYDOWN		70,087	70,087	57,208	68,726		1,361		1,361		70,087				1,394	11/20/2035	1FM
12668A-MF-9	CWALT 2005-49CB A1		09/01/2019	MBS PAYDOWN		138,682	138,682	133,135	138,853		(170)		(170)		138,682				5,122	11/25/2035	1FM
12668A-TN-5	CWALT 2005-62 1A1		09/25/2019	MBS PAYDOWN		128,792	128,792	101,081	127,172		1,620		1,620		128,792				2,650	12/25/2035	1FM
126694-2H-0	CWHL 2006-10 1A11		09/01/2019	MBS PAYDOWN		19,070	19,166	15,093	18,888		183		183		19,070				755	05/25/2036	1FM
126694-3B-2	CWHL 2006-8 1A1		09/01/2019	MBS PAYDOWN		78,605	94,311	82,446	77,985		621		621		78,605				3,617	05/25/2036	1FM
126694-EK-0	CWHL 2005-18 A3		09/01/2019	MBS PAYDOWN		44,655	44,980	41,115	44,577		77		77		44,655				1,446	10/25/2035	1FM
126694-GU-6	CWHL 2005-23 A1		09/01/2019	MBS PAYDOWN		35,099	34,379	30,495	35,162		(63)		(63)		35,099				1,261	11/25/2035	1FM
126694-PH-5	CWHL 2005-28 A3		09/01/2019	MBS PAYDOWN		32,131	39,818	33,945	31,184		947		947		32,131				1,572	12/25/2035	1FM
12669G-BA-8	CWHL 2004-HYB6 A2		09/01/2019	MBS PAYDOWN		140,173	140,173	105,130	134,049		6,124		6,124		140,173				3,752	11/20/2034	1FM
12669G-Q5-3	CWHL 2005-15 A1		09/01/2019	MBS PAYDOWN		10,360	10,755	10,016	10,324		36		36		10,360				379	08/25/2035	1FM
12669G-Q9-5	CWHL 2005-15 A5		09/01/2019	MBS PAYDOWN		42,942	44,579	39,817	42,691		251		251		42,942				1,571	08/25/2035	1FM
12669G-R4-5	CWHL 2005-15 A8		09/01/2019	MBS PAYDOWN		72,278	75,034	65,280	71,740		538		538		72,278				2,644	08/25/2035	1FM
12672#-AA-6	CVS CAREMARK CORPORATION		09/10/2019	MBS PAYDOWN		101,624	101,624	101,624	101,624						101,624				3,188	09/10/2034	2
126802-CY-1	CABMT 2014-2 A		07/15/2019	MBS PAYDOWN		11,021,000	11,021,000	11,036,498	11,035,052		(14,052)		(14,052)		11,021,000				187,321	07/15/2022	1FE
12803P-AB-4	CAJUN 2017-1A A2		08/20/2019	MBS PAYDOWN		75,000	75,000	74,418	74,644		356		356		75,000				3,656	08/20/2047	2FE
143127-AD-0	CARMX 2015-2 A4		07/15/2019	MBS PAYDOWN		1,875,773	1,875,773	1,870,644	1,875,336		436		436		1,875,773				19,696	03/15/2021	1FE
14314M-AC-7	CARMX 2016-2 A3		09/15/2019	MBS PAYDOWN		613,906	613,906	612,659	613,315		591		591		613,906				6,220	02/16/2021	1FE
14575H-AA-6	CAUTO 2016-1A A		09/15/2019	MBS PAYDOWN		39,608	39,608	39,594	39,538		70		70		39,608				1,194	02/15/2046	1FE
147528-D#-7	CASEYS GENL STORE SER A		09/30/2019	MATURITY		150,000	150,000	150,000	150,000						150,000				4,290	09/30/2019	2
14855J-AB-1	CLAST 2016-1 A		09/15/2019	MBS PAYDOWN		121,689	121,689	121,653	121,499		190		190		121,689				3,628	08/15/2041	1FE
16125#-AA-0	CHARTER NEW FAIRFLD (STOP & SHOP)		09/01/2019	SINKING FUND PMT		120,043	120,043	120,043	120,043						120,043				5,705	09/01/2027	2
16162W-KT-5	CHASE 2005-S1 1A13		09/01/2019	MBS PAYDOWN		19,233	19,233	18,656	19,157		76		76		19,233				730	05/25/2035	1FM
16164A-AE-5	CHASE 2016-SH2 M4		09/01/2019	MBS PAYDOWN		82,907	82,907	77,173	82,500		407		407		82,907				2,062	12/25/2045	3FE
165183-AK-0	CFII 2016-2A A2		09/15/2019	MBS PAYDOWN		1,413,857	1,413,857	1,418,164	1,419,157		(5,301)		(5,301)		1,413,857				32,792	06/15/2028	1FE
165183-BB-9	CFII 2017-4A A1		09/15/2019	MBS PAYDOWN		429,275	429,275	429,376	429,303		(28)		(28)		429,275				6,101	11/15/2029	1FE
165183-BF-0	CFII 2017-4A A2		09/15/2019	MBS PAYDOWN		715,459	715,459	715,990	715,999		(540)		(540)		715,459				13,261	11/15/2029	1FE
172973-W5-4	CMSI 2005-4 1A6		09/01/2019	MBS PAYDOWN		32,709	32,709	31,359	32,616		93		93		32,709				1,097	07/25/2035	1FM
172981-AD-4	CMLTI 2006-4 2A1A		09/01/2019	MBS PAYDOWN		47,722	54,493	47,945	47,001		721		721		47,722				2,108	12/25/2035	1FM
17309K-AJ-6	CMALT 2006-A3 1A9		09/01/2019	MBS PAYDOWN		278,982	344,679	308,057	280,627		(1,646)		(1,646)		278,982				13,566	07/25/2036	1FM
17309Y-AD-9	CMLTI 2006-FX1 A4		09/01/2019	MBS PAYDOWN		35,712	35,712	27,029	35,207		505		505		35,712				1,069	10/25/2036	1FM
173103-AD-4	CMSI 2007-6 1A4		09/01/2019	MBS PAYDOWN		63,473	63,730	53,374	62,865		608		608		63,473				2,573	07/25/2037	1FM
18976G-AC-0	CMALT 2007-A6 1A3		09/01/2019	MBS PAYDOWN		249,833	325,431	281,091	251,743		(1,910)		(1,910)		249,833				13,399	06/25/2037	1FM
19260M-AA-4	COIN 2017-1A A2		07/25/2019	MBS PAYDOWN		28,750	28,750	28,750	28,750						28,750				1,125	04/25/2047	2FE
194204-AA-1	CASL 2017-A A1		09/25/2019	MBS PAYDOWN		135,422	135,422	135,422	135,422						135,422				3,767	11/26/2046	2FE
19421U-AA-2	CASL 2019-A A1		09/25/2019	MBS PAYDOWN		30,613	30,613	30,465			72		72		30,613				237	12/28/2048	1FE
19423D-AA-8	CASL 2018-A A1		09/25/2019	MBS PAYDOWN		84,907	84,907	84,907	84,907						84,907				2,003	12/26/2047	1FE
19423D-AB-6	CASL 2018-A A2		09/25/2019	MBS PAYDOWN		127,361	127,361	127,304	127,029		332		332		127,361				3,372	12/26/2047	1FE
20173M-AG-5	GCCFC 2006-GG7 AM		09/01/2019	MBS PAYDOWN		1,001,587	1,001,587	996,937	1,001,268		320		320		1,001,587				36,525	07/10/2038	1FM
20267T-AB-8	CBSLT 2016-A A2		09/25/2019	MBS PAYDOWN		163,433	163,433	163,433	163,433						163,433				5,142	05/25/2040	1FE
20267T-AC-6	CBSLT 2016-A B		09/25/2019	MBS PAYDOWN		96,948	96,948	93,528	96,412		536		536		96,948				2,558	05/25/2040	1FE
225458-XJ-2	CSFB 2005-6 1A4		09/01/2019	MBS PAYDOWN		16,571	16,571	16,752	16,418		153		153		16,571				377	07/25/2035	1FM
225470-VP-5	CSMC 2006-1 4A13		09/01/2019	MBS PAYDOWN		7,978	7,978	7,265	7,918		60		60		7,978				291	02/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		09/15/2019	SINKING FUND PMT		62,958	62,958	62,958	62,958						62,958				2,137	08/15/2034	1
22968#-AA-8	WARREN ST. JOE AVE PROP LLC (CVS-EVANSV)		09/20/2019	SINKING FUND PMT		31,829	31,829	31,829	31,829						31,829				966	01/20/2040	2
22968@-AA-0	TR CTF - HOLIDAY CVS LLC		09/20/2019	SINKING FUND PMT		34,699	34,699	34,699	34,699						34,699				1,041	01/20/2040	2
23242W-AR-0	CWALT 2006-J4 2A9		09/01/2019	MBS PAYDOWN		44,920	45,820	31,988	44,227		693		693		44,920				1,866	07/25/2036	1FM
232434-AE-0	CWALT 2006-OC8 2A3		09/25/2019	MBS PAYDOWN			13,675	8,107	(114)		114		114						264	11/25/2036	1FM
23243A-AB-2	CWALT 2006-OA12 A1B		09/20/2019	MBS PAYDOWN		264,624	291,332	211,580	258,626		5,999		5,999		264,624				5,183	09/20/2046	1FM
23244G-AD-4	CWALT 2006-OA18 A1		09/25/2019	MBS PAYDOWN		539,861	539,861	466,979	537,048		2,812		2,812		539,861				9,863	12/25/2046	1FM
233046-AF-8	DNKN 2017-1A A2II		08/20/2019	MBS PAYDOWN		58,838	58,838	58,637	50,000		29		29		58,838				1,747	11/20/2047	2FE
233046-AL-5	DNKN 2019-1A A23		08/20/2019	MBS PAYDOWN		37,500	37,500	37,500							37,500				499	05/20/2049	2FE
23306L-AA-4	DBRR 2015-FRR1 A711		08/01/2019	MBS PAYDOWN		6,500,000	6,500,000	6,106,445	6,404,442		95,558		95,558		6,500,000				67,297	08/28/2045	1FM
23312A-AA-0	SHOW 2014-1A A		07/25/2019	MBS PAYDOWN		16,875	16,875	16,875	16,875						16,875				691	10/25/2044	2FE
23312V-AA-4	DBJPM 2016-C3 A1		09/01/2019	MBS PAYDOWN		117,976	117,976	116,732	117,625		351		351		117,976				1,180	08/10/2049	1FM
23340K-AA-4	DRB 2015-A A1		09/25/2019	MBS PAYDOWN		57,103	57,103	56,309	57,017		85		85		57,103				1,547	02/27/2034	1FE
23341K-AA-3	DRB 2015-D A1		09/25/2019	MBS PAYDOWN		313,741	313,741	306,886	313,241		499		499		313,741				8,801	01/25/2040	1FE
233851-DM-3	DAIMLER FINANCE NA LLC		08/19/2019	WELLS FARGO SECURITY		4,987,150	5,000,000	5,000,000	5,000,000						5,000,000		(12,850)	(12,850)	138,445	05/04/2023	1FE
24704A-AC-0	DEFT 2018-1 A2B		09/22/2019	MBS PAYDOWN		1,836,369	1,836,369	1,839,166	1,839,342		(2,974)		(2,974)		1,836,369				34,109	10/22/2020	1FE
25150M-AC-0	DBALT 2007-RMP1 A2		09/25/2019	MBS PAYDOWN		210,347	210,347	171,161	205,749		4,598		4,598		210,347				1,555	12/25/2036	1FM
25150Q-AA-5	DBALT 2006-OA1 A1		09/25/2019	MBS PAYDOWN		276,966	276,966	224,343	270,759		6,207		6,207		276,966				4,498	02/25/2047	1FM
25150V-AL-0	DBALT 2007-AR3 2A4		09/25/2019	MBS PAYDOWN			130,765	78,677	(1,536)		1,536		1,536						2,465	06/25/2037	1FM
25150W-AA-2	DBALT 2007-OA3 A1		09/25/2019	MBS PAYDOWN		44,624	44,624	38,321	43,933		691		691		44,624				753	07/25/2047	1FM
25151A-AB-7	DBALT 2006-AR3 A2		09/25/2019	MBS PAYDOWN		356,923	373,284	288,802	348,936		7,988		7,988		356,923				6,750	08/25/2036	1FM
25151A-AG-6	DBALT 2006-AR3 A6		09/25/2019	MBS PAYDOWN		121,564	127,768	90,556	118,781		2,783		2,783		121,564				2,525	08/25/2036	1FM
25151K-AA-7	DBALT 2007-3 1A1		09/01/2019	MBS PAYDOWN		246,093	268,547	225,580	243,888		2,205		2,205		246,093				7,386	10/25/2047	1FM
25151K-AC-3	DBALT 2007-3 2A1		09/25/2019	MBS PAYDOWN		151,902	158,450	128,939	151,199		703		703		151,902				3,697	10/25/2047	1FM
25151R-AF-1	DBALT 2007-AR1 A4		09/25/2019	MBS PAYDOWN		328,542	338,122	272,644	316,558		11,984		11,984		328,542				5,786	01/25/2047	1FM
25151X-AC-5	DBALT 2007-OA4 2A1		09/25/2019	MBS PAYDOWN		213,205	213,205	194,283	210,891		2,313		2,313		213,205				3,771	08/25/2047	1FM
25271C-AL-6	DIAMOND OFFSHORE DRILL		09/12/2019	VARIOUS		1,232,500	2,000,000	2,045,280	2,039,205		(692)		(692)		2,038,513		(806,013)	(806,013)	100,542	10/15/2039	4FE
25389J-AJ-5	DIGITAL REALTY TRUST LP		07/17/2019	SECURITY CALLED at 104.063		2,081,252	2,000,000	1,995,500	1,998,807		282		282		1,999,089		911	911	169,335	03/15/2021	2FE
25470X-AB-1	DISH DBS CORP		09/01/2019	MATURITY		5,000,000	5,000,000	5,219,375	5,020,562		(20,562)		(20,562)		5,000,000				393,750	09/01/2019	4FE
25755T-AE-0	DPABS 2015-1A A2II		07/25/2019	MBS PAYDOWN		18,500	18,500	18,272	18,433		67		67		18,500				621	10/25/2045	2FE
25755T-AF-7	DPABS 2017-1A A2I		07/25/2019	MBS PAYDOWN		8,750	8,750	8,746	6,236		14		14		8,750				207	07/25/2047	2FE
25755T-AH-3	DPABS 2017-1A A23		07/25/2019	MBS PAYDOWN		37,500	37,500	37,500	37,500						37,500				1,158	07/25/2047	2FE
25755T-AK-6	DPABS 2018-1A A2II		07/25/2019	MBS PAYDOWN		12,500	12,500	12,500	12,465		35		35		12,500				406	07/25/2048	2FE
26208L-AA-6	HONK 2015-1A A2		07/20/2019	MBS PAYDOWN		22,500	22,500	22,500	22,500						22,500				880	07/20/2045	2FE
26208L-AB-4	HONK 2016-1A A2		07/20/2019	MBS PAYDOWN		6,250	6,250	6,226	6,227		23		23		6,250				287	07/20/2046	2FE
26208L-AC-2	HONK 2018-1A A2		07/20/2019	MBS PAYDOWN		12,500	12,500	12,500	12,500						12,500				444	04/20/2048	2FE
26208L-AD-0	HONK 2019-1A A2		07/20/2019	MBS PAYDOWN		12,500	12,500	12,500							12,500				195	04/20/2049	2FE
26223U-AC-3	DRUGB 2014-1 A1		07/15/2019	MBS PAYDOWN		219,981	219,981	219,981	219,981						219,981				9,106	07/15/2023	2FE
26224H-AC-1	DRUGC 2017-1A A1		07/15/2019	MBS PAYDOWN		505,651	505,651	505,651	505,651						505,651				19,590	04/15/2027	2FE
26834#-AA-1	EDF SEEKONK II LLC (HOME DEPOT)		09/01/2019	SINKING FUND PMT		96,612	96,612	96,612	96,612						96,612				4,509	01/01/2034	1
27034J-AA-9	EARN 2016-B A1		09/25/2019	MBS PAYDOWN		122,474	122,474	122,474	122,474						122,474				3,806	02/26/2035	1FE
29331L-AE-2	ENGS 2018-1A D		07/22/2019	MBS PAYDOWN		1,000,000	1,000,000	999,926	999,938		62		62		1,000,000				27,358	06/22/2023	2FE
29380T-AT-2	EPR PROPERTIES		09/16/2019	SECURITY CALLED at 110.207		440,829	400,000	434,584	416,309		(3,222)		(3,222)		413,087		(13,087)	(13,087)	65,809	08/15/2022	2FE
294751-DR-0	EQABS 2004-1 AF5		07/01/2019	MBS PAYDOWN		3,937,183	3,937,183	3,868,282	3,891,870		45,313		45,313		3,937,183				111,063	04/25/2034	1FM
30247D-AD-3	FFML 2006-FF13 A2C		09/25/2019	MBS PAYDOWN		166,960	166,960	118,281	165,353		1,607		1,607		166,960				2,912	10/25/2036	1FM
000000-00-0	FLCON 2017-1 A		09/15/2019	MBS PAYDOWN		192,176	192,176	192,176	191,858		318		318		192,176				5,869	02/15/2042	1FE
32008D-AB-2	FIRST DATA CORPORATION		08/05/2019	SECURITY CALLED at 102.875		5,143,750	5,000,000	5,097,500	5,061,662		(17,338)		(17,338)		5,044,324		(44,324)	(44,324)	445,625	01/15/2024	4FE
32027N-QL-8	FFML 2005-FF1 M1		08/15/2019	VARIOUS		838,374	839,145	788,796	838,609		(2,698)		(2,698)		835,911		2,464	2,464	17,214	12/25/2034	1FM
32027N-RU-7	FFML 2005-FF5 M2		09/25/2019	MBS PAYDOWN		453,527	453,527	331,689	449,843		3,685		3,685		453,527				9,639	05/25/2035	1FM
32028P-AE-5	FFML 2006-FF11 2A3		09/25/2019	MBS PAYDOWN		72,897	72,897	52,941	71,876		1,021		1,021		72,897				1,316	08/25/2036	1FM
32051G-D3-6	FHASI 2005-7 A13		09/01/2019	MBS PAYDOWN		88,818	88,994	81,346	89,212		(394)		(394)		88,818				3,109	12/25/2035	1FM
32051H-AF-0	FHAMS 2006-FA3 A6		09/01/2019	MBS PAYDOWN		40,728	44,297	33,445	40,519		209		209		40,728				1,757	07/25/2036	1FM
32056C-AH-2	FHASI 2007-4 1A8		09/01/2019	MBS PAYDOWN		197,159	197,196	176,799	198,507		(1,348)		(1,348)		197,159				7,701	08/25/2037	1FM
34417M-AB-3	FOCUS 2017-1A A2II		07/30/2019	MBS PAYDOWN		40,000	40,000	40,000	40,000						40,000				1,528	04/30/2047	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
34417Q-AA-6	FOCUS 2018-1 A2		07/30/2019	MBS PAYDOWN		22,500	22,500	22,500	22,500						22,500				878	10/30/2048	2FE
34528Q-EV-2	FORDF 2016-3 A2		07/15/2019	MBS PAYDOWN		10,000,000	10,000,000	10,026,953	10,022,681		(22,681)		(22,681)		10,000,000				179,884	07/15/2021	1FE
36192@-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA		09/15/2019	SINKING FUND PMT		227,851	227,851	230,130	227,992		(140)		(140)		227,851				6,853	03/15/2030	2
362257-AC-1	GSAA 2006-17 A3A		09/25/2019	MBS PAYDOWN		155,664	155,664	91,224	153,393		2,271		2,271		155,664				2,031	11/25/2036	1FM
3622EC-AC-0	GSAA 2007-5 2A2A		09/25/2019	MBS PAYDOWN		259,577	259,577	159,315	254,758		4,819		4,819		259,577				4,246	04/25/2047	1FM
3622EC-AF-3	GSAA 2007-5 2A3A		09/25/2019	MBS PAYDOWN		311,491	311,491	193,124	305,996		5,495		5,495		311,491				5,268	04/25/2047	1FM
3622MG-AD-0	GSAMP 2007-NC1 A2C		09/25/2019	MBS PAYDOWN		149,705	149,706	80,841	148,034		1,671		1,671		149,705				2,694	12/25/2046	1FM
362334-FS-8	FFML 2006-FF4 A2		09/25/2019	MBS PAYDOWN		153,669	153,669	138,661	148,698		4,971		4,971		153,669				2,877	03/25/2036	1FM
362334-GT-5	GSAA 2006-5 2A3		09/25/2019	MBS PAYDOWN		225,804	225,804	153,264	221,644		4,159		4,159		225,804				3,481	03/25/2036	1FM
362334-MH-4	GSAA 2006-6 AF6		09/01/2019	MBS PAYDOWN		79,148	79,148	47,588	78,826		322		322		79,148				1,167	03/25/2036	1FM
362341-DH-9	GSAA 2005-8 A4		07/25/2019	MBS PAYDOWN		30,325	30,325	27,899	30,197		128		128		30,325				536	06/25/2035	1FM
362341-KD-0	GSAMP 2005-HE4 M2		09/25/2019	MBS PAYDOWN		114,569	114,569	108,053	114,337		232		232		114,569				2,541	07/25/2045	1FM
362341-QF-9	GSAA 2005-11 3A1		09/25/2019	MBS PAYDOWN		148,974	148,974	132,885	147,341		1,633		1,633		148,974				2,941	10/25/2035	1FM
362341-YG-8	FFML 2005-FF11 M2		08/15/2019	CITIGROUP GLOBAL		8,760,938	9,000,000	8,836,875	8,844,671		(980)		(980)		8,843,691		(82,754)	(82,754)	181,461	11/25/2035	1FM
362341-Z2-8	GSAA 2006-1 A1		09/25/2019	MBS PAYDOWN		203,331	203,331	109,163	199,331		4,001		4,001		203,331				2,323	01/25/2036	1FM
362439-AD-3	GSAMP 2006-HE4 A2C		09/25/2019	MBS PAYDOWN		298,193	298,193	278,996	295,497		2,696		2,696		298,193				5,437	06/25/2036	1FM
36245A-AD-8	GSAMP 2006-HE6 A4		09/25/2019	MBS PAYDOWN		137,544	137,544	102,814	136,859		685		685		137,544				534	08/25/2036	1FM
36245R-AB-5	GSAA 2007-6 1A2		09/25/2019	MBS PAYDOWN		306,535	306,535	218,406	299,382		7,153		7,153		306,535				5,174	05/25/2047	1FM
36245R-AF-6	GSAA 2007-6 A4		09/25/2019	MBS PAYDOWN		130,305	130,305	103,592	128,361		1,944		1,944		130,305				2,283	05/25/2047	1FM
36245T-AE-5	GSAMP 2006-FM3 A2D		08/25/2019	MBS PAYDOWN		244,996	244,996	131,073	242,631		2,365		2,365		244,996				4,098	11/25/2036	1FM
36249B-AD-2	GSAA 2007-7 A4		09/25/2019	MBS PAYDOWN		99,169	99,169	89,696	98,382		787		787		99,169				1,871	07/25/2037	1FM
36804P-AF-3	GATX 2005-1 PASS-THRU TR		07/02/2019	MBS PAYDOWN		89,644	89,644	89,644	89,644						89,644				5,107	01/02/2025	2FE
39539L-AH-4	GPMF 2007-AR2 2A1		09/25/2019	MBS PAYDOWN		380,217	371,604	299,374	372,866		7,350		7,350		380,217				6,629	05/25/2037	1FM
40430H-EQ-7	HASC 2006-NC1 1A		09/25/2019	MBS PAYDOWN		266,388	266,388	254,401	266,108		280		280		266,388				5,141	11/25/2035	1FM
41165A-AB-8	HVMLT 2007-5 A1A		09/19/2019	MBS PAYDOWN		286,673	286,673	257,522	285,644		1,029		1,029		286,673				5,219	09/19/2037	1FM
41165B-AC-4	HVMLT 2007-6 2A1A		09/19/2019	MBS PAYDOWN		149,278	149,278	130,712	148,894		384		384		149,278				2,631	08/19/2037	1FM
411707-AD-4	HNGRY 2018-1A A2II		09/20/2019	MBS PAYDOWN		50,000	50,000	50,000	50,000						50,000				1,860	06/20/2048	2FE
412822-AE-8	HARLEY-DAVIDSON INC		09/24/2019	MORGAN STANLEY & CO		7,232,420	7,000,000	6,793,270	6,796,102		2,500		2,500		6,798,602		433,818	433,818	348,931	07/28/2045	2FE
41284C-AE-4	HDMOT 2015-2 A4		07/15/2019	MBS PAYDOWN		1,180,996	1,180,996	1,180,027	1,182,337		(1,341)		(1,341)		1,180,996				11,436	12/15/2022	1FE
437084-ND-4	HEAT 2005-6 M2		09/26/2019	MBS PAYDOWN		78,968	78,968	75,340	78,924		44		44		78,968				1,570	12/25/2035	1FM
437084-NZ-5	HEAT 2005-7 M1		09/25/2019	MBS PAYDOWN		180,979	180,979	167,858	180,414		565		565		180,979				3,486	01/25/2036	1FM
437084-PZ-3	HEAT 2005-8 M1		09/25/2019	MBS PAYDOWN		745,896	745,896	694,150	743,694		2,202		2,202		745,896				14,109	02/25/2036	1FM
43720@-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)		09/15/2019	SINKING FUND PMT		316,838	316,838	316,838	316,838						316,838				12,045	03/15/2025	1
440405-AE-8	HORZN 2018-1 A		09/15/2019	MBS PAYDOWN		151,573	151,573	151,570	151,329		244		244		151,573				4,795	12/15/2038	1FE
44891Q-AB-8	HALST 2017-C A2A		07/15/2019	MBS PAYDOWN		354,657	354,657	354,629	355,422		(765)		(765)		354,657				3,910	03/16/2020	1FE
45071K-BM-5	IXIS 2005-HE2 M4		09/25/2019	MBS PAYDOWN		84,131	84,131	78,978	83,038		1,093		1,093		84,131				1,937	09/25/2035	1FM
45254N-PU-5	IMM 2005-5 A1		09/25/2019	MBS PAYDOWN		172,552	172,552	167,052			620		620		172,552				1,247	08/25/2035	1Z
45254T-SM-7	IMSA 2005-2 A1		09/25/2019	MBS PAYDOWN		236,857	232,530	156,748	233,038		3,819		3,819		236,857				3,280	03/25/2036	1FM
45257B-AD-2	IMSA 2006-4 A2C		09/25/2019	MBS PAYDOWN			130,310	85,516	(827)		827		827						2,486	01/25/2037	1FM
45257V-AB-2	IMSA 2007-3 A1B		09/25/2019	MBS PAYDOWN		288,691	380,917	267,118	284,876		3,815		3,815		288,691				6,897	09/25/2037	1FM
45660N-F7-5	RAST 2004-A3 A7		09/01/2019	MBS PAYDOWN		11,239	11,239	10,881	11,221		18		18		11,239				392	06/25/2034	1FM
45661E-AF-1	INDX 2006-AR2 2A1		09/25/2019	MBS PAYDOWN		203,535	203,535	161,619	201,550		1,985		1,985		203,535				3,383	02/25/2046	1FM
456652-AG-1	IMJA 2007-A1 A7		09/01/2019	MBS PAYDOWN		21,848	21,848	17,900	21,883		(35)		(35)		21,848				983	08/25/2037	1FM
45667W-AA-6	INDX 2006-FLX1 A1		09/25/2019	MBS PAYDOWN		307,608	307,608	272,617	307,896		(288)		(288)		307,608				5,516	11/25/2036	1FM
456866-AL-6	INGERSOLL-RAND CO		07/31/2019	SINKING FUND PMT			139,631	160,543	1,616		(1,616)		(1,616)						5,027	06/01/2025	2FE
46187B-AA-1	IHSFR 2017-SFR2 A		08/28/2019	VARIOUS		951,832	953,011	953,011	953,011						953,011		(1,180)	(1,180)	22,145	12/17/2036	1FE
465968-AA-3	JPMCC 2017-JP7 A1		09/01/2019	MBS PAYDOWN		242,865	242,865	242,069	242,713		152		152		242,865				3,181	09/15/2050	1FM
46616V-AA-8	HENDR 2012-1A A		09/15/2019	MBS PAYDOWN		111,313	111,313	111,287	111,141		172		172		111,313				3,005	02/16/2065	1FE
46617A-AB-1	HENDR 2012-3A B		09/15/2019	MBS PAYDOWN		57,889	57,889	57,888	57,760		128		128		57,889				2,402	09/15/2067	1FE
46617F-AC-8	HENDR 2013-1A B		09/15/2019	MBS PAYDOWN		368,037	368,037	367,746	367,304		734		734		368,037				12,037	04/15/2069	2FE
466247-VD-2	JPMMT 2005-S2 2A11		09/01/2019	MBS PAYDOWN		1,265	1,265	1,203	1,278		(13)		(13)		1,265				48	09/25/2035	3FM
466247-VH-3	JPMMT 2005-S2 2A15		09/01/2019	MBS PAYDOWN		58,478	58,630	54,013	58,365		113		113		58,478				2,235	09/25/2035	1FM
46627M-AV-9	JPALT 2005-S1 2A10		09/01/2019	MBS PAYDOWN		49,979	49,579	41,894	49,833		147		147		49,979				1,952	12/25/2035	1FM
46635H-AA-6	JPSMT 2010-1 A		09/01/2019	MBS PAYDOWN		253,106	253,106	259,434	253,117		(11)		(11)		253,106				8,927	03/25/2050	1FM
46643T-AZ-5	JPMBB 2014-C26 A2		09/01/2019	MBS PAYDOWN		521,692	521,692	531,086	526,135		(4,443)		(4,443)		521,692				9,620	01/15/2048	1FM
46644A-BM-3	JPMBB 2015-C27 C		06/13/2019	JP MORGAN SECURITIES					14,698											02/15/2048	1FM
46644Q-AJ-6	JPMCC 2015-MAR7 C		08/01/2019	MBS PAYDOWN		8,000,000	8,000,000	8,098,750	8,060,275		(60,275)		(60,275)		8,000,000				239,486	06/05/2032	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
46647P-AW-6	JPMORGAN CHASE & CO		09/18/2019	JEFFERIES LLC		3,010,470	3,000,000	3,011,670	3,011,670		(9,796)		(9,796)		3,001,874		8,596	8,596	94,644	07/23/2024	1FE
46650P-AR-1	JPMMT 2019-LTV1 A15		09/01/2019	MBS PAYDOWN		387,328	387,328	385,089			397		397		387,328				7,962	06/25/2049	1FE
47760Q-AB-9	JIMMY 2017-1A A2II		07/30/2019	MBS PAYDOWN		42,500	42,500	42,500	42,500						42,500				1,545	07/30/2047	2FE
47788N-AC-2	JDOT 2016-B A3		08/15/2019	MBS PAYDOWN		215,127	215,127	214,236	214,781		346		346		215,127				1,667	06/15/2020	1FE
49400#-AA-7	OGDEN ASSOCIATES (CVS)		09/01/2019	SINKING FUND PMT		51,005	51,005	51,005	51,005						51,005				2,558	11/01/2019	2
50543L-AA-0	LAFL 2016-1A A1		09/15/2019	MBS PAYDOWN		156,250	156,250	153,218	155,673		577		577		156,250				4,479	01/15/2042	1FE
51509@-AA-5	LANDSTONE INV PPTY (CVS)		09/01/2019	SINKING FUND PMT		59,199	59,199	59,489	59,235		(36)		(36)		59,199				2,724	10/01/2019	2
525221-EE-3	LXS 2005-8 2A4A		09/01/2019	MBS PAYDOWN		86,300	89,678	72,527	78,847		7,453		7,453		86,300				3,303	12/25/2035	1FM
525221-EM-5	LXS 2005-7N 1A1A		09/25/2019	MBS PAYDOWN		101,231	101,231	90,095	100,151		1,080		1,080		101,231				1,991	12/25/2035	1FM
525221-GM-3	LXS 2005-9N 1A1		09/25/2019	MBS PAYDOWN		459,153	459,153	395,445	456,449		2,703		2,703		459,153				8,663	02/25/2036	1FM
525226-AG-1	LXS 2006-12N A31A		09/25/2019	MBS PAYDOWN		311,968	331,599	242,414	306,076		5,892		5,892		311,968				5,777	08/25/2046	1FM
525229-AE-0	LXS 2006-10N 1A3A		09/25/2019	MBS PAYDOWN		246,828	254,012	197,177	242,018		4,809		4,809		246,828				4,561	07/25/2046	1FM
52522R-AD-2	LXS 2006-GP1 A3A		09/25/2019	MBS PAYDOWN		361,888	361,875	319,807	357,862		4,026		4,026		361,888				6,361	05/25/2046	1FM
52523M-AB-6	LXS 2006-15 A2		09/25/2019	MBS PAYDOWN		65,461	61,090	47,345	38,979		26,482		26,482		65,461				1,142	10/25/2036	1FM
52524H-AB-6	LXS 2007-4N 1A2A		09/25/2019	MBS PAYDOWN		989,445	984,628	795,468	931,413		58,032		58,032		989,445				17,108	03/25/2047	1FM
52524V-AG-4	LXS 2007-15N 2A1		09/25/2019	MBS PAYDOWN		163,335	163,335	140,060	160,208		3,127		3,127		163,335				2,969	08/25/2037	1FM
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		09/01/2019	SINKING FUND PMT		13,350	13,350	13,045	13,324		27		27		13,350				589	05/01/2022	2
53079E-BJ-2	LIBERTY MUTUAL CORPORATE		09/27/2019	RETURN OF CAPITAL		2,745,943		2,745,943	2,745,943						2,745,943					10/15/2050	2FE
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC		06/30/2019	SINKING FUND PMT		96,044	96,044	96,044	96,044						96,044				6,608	12/31/2047	1
542514-DB-7	LBMLT 2002-5 M1		09/25/2019	MBS PAYDOWN		157,260	157,260	147,804	156,898		362		362		157,260				3,630	11/25/2032	1FM
542514-KU-7	LBMLT 2005-2 M4		09/25/2019	MBS PAYDOWN		52,223	52,223	49,726	52,162		61		61		52,223				1,177	04/25/2035	1FM
55010*-AA-0	OGDEN ASSOCIATES (CVS)		09/01/2019	SINKING FUND PMT		53,987	53,987	53,987	53,987						53,987				2,708	11/01/2019	2
55294@-AA-5	MCH WHALLY, LLC (WALGREENS)		09/10/2019	SINKING FUND PMT		57,818	57,818	57,818	57,818						57,818				2,318	12/10/2033	2
552953-CC-3	MGM RESORTS INTL		09/26/2019	CITIGROUP GLOBAL		5,504,420	5,000,000	5,210,625	5,137,575		(22,278)		(22,278)		5,115,297		389,123	389,123	312,500	03/15/2023	3FE
55303X-AF-2	MGM GROWTH/MGM FINANCE		09/23/2019	JEFFERIES LLC		2,075,400	2,000,000	1,892,500	1,899,925		6,512		6,512		1,906,437		168,963	168,963	107,500	01/15/2028	3FE
570535-AH-7	MARKEL CORPORATION		09/30/2019	MATURITY		10,000,000	10,000,000	11,016,660	10,102,596		(102,596)		(102,596)		10,000,000				712,500	09/30/2019	2FE
576433-RU-2	MARM 2004-9 M2		09/25/2019	MBS PAYDOWN		246,479	246,479	235,696	246,038		441		441		246,479				6,883	11/25/2034	1FM
576434-TE-4	MALT 2004-7 3A1		09/01/2019	MBS PAYDOWN		91,888	91,888	91,687	91,407		481		481		91,888				4,286	08/25/2034	1FM
576434-UG-7	MALT 2004-9 A5		09/01/2019	MBS PAYDOWN		47,375	47,375	43,762	46,999		375		375		47,375				1,759	08/25/2034	1FM
57643A-AA-8	MASD 2006-2 A		09/25/2019	MBS PAYDOWN		174,296	174,297	165,473	174,283		13		13		174,296				3,173	02/25/2036	1FM
57643L-LC-8	MABS 2005-AB1 A4		09/01/2019	MBS PAYDOWN		111,946	111,946	110,232	111,253		694		694		111,946				2,069	11/25/2035	1FM
57643L-NX-0	MABS 2006-AB1 A4		09/01/2019	MBS PAYDOWN		80,670	80,670	73,208	79,740		930		930		80,670				2,524	02/25/2036	1FM
59020U-BL-8	MLMI 2004-WMC2 M2		09/25/2019	MBS PAYDOWN		36,643	36,643	35,177	36,669		(26)		(26)		36,643				966	12/25/2034	1FM
59020U-VR-3	MLMI 2005-A3 A2		09/25/2019	MBS PAYDOWN		53,753	53,753	48,243	53,411		341		341		53,753				1,054	04/25/2035	1FM
59020U-Z6-5	MLMI 2005-A10 A		09/25/2019	MBS PAYDOWN		167,537	167,537	151,688	165,120		2,418		2,418		167,537				3,136	02/25/2036	1FM
590238-AA-9	MLMI 2007-HE3 A1		09/25/2019	MBS PAYDOWN		107,031	107,031	57,496	105,495		1,536		1,536		107,031				1,326	04/25/2047	1FM
59560W-AE-7	MDST 2010-1 B		09/01/2019	MBS PAYDOWN		68,314	68,314	70,973	68,708		(394)		(394)		68,314				3,160	12/15/2045	1FM
61744C-TL-0	MSAC 2005-HE4 M2		09/26/2019	MBS PAYDOWN		153,005	153,005	142,551	152,534		471		471		153,005				2,771	07/25/2035	1FM
61746W-A7-5	MSDWC 2003-NC2 M1		09/25/2019	MBS PAYDOWN		53,299	53,299	50,834	53,359		(59)		(59)		53,299				1,365	02/25/2033	1FM
61746W-YU-8	MSDWC 2003-NC1 M1		09/25/2019	MBS PAYDOWN		111,189	111,189	107,402	111,322		(133)		(133)		111,189				3,054	11/25/2032	1FM
61747Y-CJ-2	MORGAN STANLEY		09/23/2019	MATURITY		8,750,000	8,750,000	8,836,538	8,758,297		(8,297)		(8,297)		8,750,000				492,188	09/23/2019	1FE
61748H-KA-8	MSM 2005-4 3A1		09/01/2019	MBS PAYDOWN		324,798	324,798	287,446	317,726		7,072		7,072		324,798				10,321	08/25/2035	1FM
61748H-LM-1	MSM 2005-5AR 1M5		08/15/2019	CITIGROUP GLOBAL		2,485,156	2,500,000	2,512,500	2,512,500						2,512,500		(27,344)	(27,344)	55,965	09/25/2035	1FM
61758N-AA-3	MSRR 2009-R3 1A		09/01/2019	MBS PAYDOWN		106,833	106,833	107,501	106,834						106,833				4,075	10/26/2035	1FM
62539B-AA-3	MULTI-COLOR CORP		07/31/2019	SECURITY CALLED at 105.291		3,843,122	3,650,000	3,513,125	3,525,539		8,928		8,928		3,534,467		115,533	115,533	326,575	11/01/2025	4FE
638904-AB-8	NAVIGATORS GROUP INC		09/18/2019	SECURITY CALLED at 115.026		1,725,390	1,500,000	1,648,535	1,584,140		(11,443)		(11,443)		1,572,697		(72,697)	(72,697)	305,171	10/15/2023	2FE
64352V-LY-5	NCHET 2005-A A4		09/01/2019	MBS PAYDOWN		480,457	480,457	464,542	481,357		(900)		(900)		480,457				14,476	08/25/2035	1FM
64352V-NJ-6	NCHET 2005-B A2D		09/25/2019	MBS PAYDOWN		103,837	103,837	97,477	103,749		88		88		103,837				2,177	10/25/2035	1FM
65341K-AN-6	NFMOT 2016-2A A1		09/15/2019	MBS PAYDOWN		4,200,000	4,200,000	4,214,008			(14,008)		(14,008)		4,200,000				75,196	09/15/2021	1FE
65535V-PD-4	NAA 2005-AP3 A3		09/01/2019	MBS PAYDOWN		70,039	70,039	46,488	69,488		551		551		70,039				1,403	08/25/2035	1FM
65536H-AG-3	NHELI 2005-FM1 M2		09/25/2019	MBS PAYDOWN		81,879	81,879	77,427	81,795		85		85		81,879				1,725	05/25/2035	1FM
65537K-AB-6	NHELI 2007-1 2A1A		09/25/2019	MBS PAYDOWN		866,843	868,301	632,774	846,092		20,751		20,751		866,843				15,701	02/25/2037	1FM
65540G-BD-5	NMRR 2014-4R 3A10		09/25/2019	MBS PAYDOWN		535,510	535,510	396,278	506,318		29,192		29,192		535,510				10,550	09/26/2036	1FM
669884-AA-6	NHEL 2006-1 A1A		09/25/2019	MBS PAYDOWN		212,122	212,122	202,179	211,571		551		551		212,122				4,083	05/25/2036	1FM
67113K-AL-2	OBX 2019-EXP2 2A2		09/25/2019	MBS PAYDOWN		494,085	494,085	494,085							494,085				1,847	07/25/2059	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
68268E-AC-7	OMFIT 2015-1A C		09/18/2019	MBS PAYDOWN		1,179,045	1,179,045	1,179,035	1,176,243		2,802		2,802		1,179,045				45,275	03/18/2026	1FE
68268F-AC-4	OMFIT 2016-2A B		09/18/2019	MBS PAYDOWN		6,929,871	6,929,872	6,928,470	6,935,205		(5,334)		(5,334)		6,929,871				279,227	03/20/2028	1FE
68383N-CA-9	OPMAC 2005-4 1APT		09/25/2019	MBS PAYDOWN		129,366	129,366	117,009	128,289		1,076		1,076		129,366				2,663	11/25/2035	1FM
68389F-EG-5	OOMLT 2003-6 M1		09/25/2019	MBS PAYDOWN		44,256	44,256	44,035	44,154		102		102		44,256				864	11/25/2033	1FM
68389F-JH-8	OOMLT 2005-4 M1		09/25/2019	MBS PAYDOWN		164,929	164,929	155,652	164,365		565		565		164,929				3,268	11/25/2035	1FM
69337B-AH-7	PHHAM 2007-1 21A		09/01/2019	MBS PAYDOWN		50,622	65,038	49,097	50,551		71		71		50,622				2,496	02/25/2037	1FM
70069F-BS-5	PPSI 2004-WHQ1 M2		09/25/2019	MBS PAYDOWN		136,230	136,230	128,233	136,276		(46)		(46)		136,230				3,137	09/25/2034	1FM
70137#-AA-3	PARKLEY-GLEN (ALBERTSONS)		09/01/2019	SINKING FUND PMT		20,180	20,180	21,394	20,349		(168)		(168)		20,180				921	09/01/2022	4
718172-AM-1	PHILIP MORRIS INTL INC		07/12/2019	BARCLAYS CAPITAL		2,085,820	2,000,000	1,974,240			211		211		1,974,451		111,369	111,369	58,576	11/15/2041	1FE
73316N-AB-1	POPLR 2007-A A2		09/25/2019	MBS PAYDOWN		125,850	125,850	108,231	123,911		1,939		1,939		125,850				2,271	06/25/2047	1FM
73316P-GV-6	POPLR 2005-5 MV1		09/25/2019	MBS PAYDOWN		25,755	25,755	23,791	25,634		121		121		25,755				514	11/25/2035	1FM
73316P-HP-8	POPLR 2005-D A5		09/01/2019	MBS PAYDOWN		502,495	502,495	475,015	500,633		1,862		1,862		502,495				13,266	01/25/2036	1FM
73557*-AB-0	PORT WASHINGTON GEN STATION LLC		09/15/2019	SINKING FUND PMT		84,039	84,039	84,039	84,039						84,039				3,363	06/15/2033	1
73738#-AC-6	JOSEPH POSH (CVS)		07/01/2019	MATURITY		14,589	14,589	14,707	14,604		(15)		(15)		14,589				591	07/01/2019	2
74162F-AB-1	PRIME 2007-1 A2		09/01/2019	MBS PAYDOWN			66,537	51,346	411		(411)		(411)						2,766	03/25/2037	2FM
74332M-AJ-4	PROG 2015-SFR2 E		09/01/2019	MBS PAYDOWN		8,000,000	8,000,000	7,902,339	7,958,601		41,399		41,399		8,000,000				265,620	06/12/2032	2FE
74644@-AA-3	PUTNAM FAIR AQCUISITION (WALMART)		09/01/2019	VARIOUS		117,423	117,423	117,423	117,423						117,423				6,765	12/01/2019	1
74922N-AB-5	RALI 2006-QA10 A2		09/25/2019	MBS PAYDOWN		173,667	173,667	129,816	168,973		4,694		4,694		173,667				3,031	12/25/2036	1FM
74922W-AA-7	RALI 2007-QH3 A1		09/25/2019	MBS PAYDOWN		114,792	114,792	100,837	113,491		1,301		1,301		114,792				2,016	04/25/2037	1FM
749238-AC-5	RAMP 2006-EFC2 A3		09/25/2019	MBS PAYDOWN		228,289	228,289	208,100	226,775		1,514		1,514		228,289				4,013	12/25/2036	1FM
74923L-AB-8	RALI 2007-QO4 A1A		09/25/2019	MBS PAYDOWN		470,486	470,486	424,761	466,049		4,438		4,438		470,486				8,248	05/25/2047	1FM
74923P-AB-9	RAMP 2007-RZ1 A2		09/25/2019	MBS PAYDOWN		209,912	209,912	192,857	206,491		3,421		3,421		209,912				3,651	02/25/2037	1FM
74924P-AF-9	RASC 2004-KS1 AI6		09/01/2019	MBS PAYDOWN		6,076	6,076	5,863	6,032		44		44		6,076				169	02/25/2034	1FM
74924Y-AC-7	RASC 2007-KS3 AI3		09/25/2019	MBS PAYDOWN		243,526	243,526	220,015	242,017		1,509		1,509		243,526				4,259	04/25/2037	1FM
74957E-AF-4	RFMSI 2006-S5 A6		09/01/2019	MBS PAYDOWN		43,585	43,417	34,516	42,881		704		704		43,585				1,761	06/25/2036	1FM
74957E-AM-9	RFMSI 2006-S5 A12		09/01/2019	MBS PAYDOWN		73,818	73,533	58,826	72,569		1,249		1,249		73,818				2,982	06/25/2036	1FM
74978F-AA-7	RAAC 2007-SP3 A1		09/25/2019	MBS PAYDOWN		17,765	17,765	17,143	17,745		20		20		17,765				422	09/25/2047	1FM
75114H-AA-5	RALI 2006-QO5 1A1		09/25/2019	MBS PAYDOWN		111,915	111,915	98,486	111,482		433		433		111,915				1,854	05/25/2046	1FM
75114H-AD-9	RALI 2006-QO5 2A1		09/25/2019	MBS PAYDOWN		167,982	168,564	129,057	166,322		1,660		1,660		167,982				2,881	05/25/2046	1FM
75114R-AD-7	RALI 2006-QA3 A1		09/25/2019	MBS PAYDOWN		101,307	100,494	89,000	98,763		2,545		2,545		101,307				1,822	04/25/2036	1FM
751153-AA-5	RALI 2006-QO10 A1		09/25/2019	MBS PAYDOWN		218,133	218,133	168,133	211,418		6,715		6,715		218,133				3,870	01/25/2037	1FM
75115Y-AA-7	RALI 2007-QO1 A1		09/25/2019	MBS PAYDOWN		427,650	427,650	370,816	402,749		2,649		2,649		427,650				7,046	02/25/2047	1FM
75157D-AC-8	RAMP 2007-RS2 A3		09/25/2019	MBS PAYDOWN			145,093	94,397	(1,463)		1,463		1,463						2,748	05/25/2037	1FM
75970N-BE-6	RAMC 2005-3 AF4		09/01/2019	MBS PAYDOWN		223,006	223,006	198,964	220,261		2,746		2,746		223,006				7,389	11/25/2035	1FM
759950-EM-6	RAMC 2004-4 AF5		09/01/2019	MBS PAYDOWN		127,492	127,492	124,115	127,381		111		111		127,492				3,405	02/25/2035	1FM
76110W-E6-9	RASC 2004-KS9 AI5		09/01/2019	MBS PAYDOWN		444,824	446,801	367,633	444,377		447		447		444,824				16,862	10/25/2034	1FM
76110W-UY-0	RASC 2003-KS10 MI1		09/01/2019	MBS PAYDOWN		810,582	810,582	810,335	809,543		1,039		1,039		810,582				31,126	12/25/2033	1FM
76110W-WG-7	RASC 2004-KS2 AI6		09/01/2019	MBS PAYDOWN		37,076	37,076	35,987	36,394		682		682		37,076				1,170	03/25/2034	1FM
761118-UG-1	RALI 2006-QS2 1A1		09/01/2019	MBS PAYDOWN		81,118	89,470	62,182	80,161		957		957		81,118				3,148	02/25/2036	1FM
76111X-E5-8	RFMSI 2005-S9 A5		09/01/2019	MBS PAYDOWN		2,835	3,320	3,198	2,857		(21)		(21)		2,835				118	12/25/2035	3FM
76111X-E9-0	RFMSI 2005-S9 A9		09/01/2019	MBS PAYDOWN		43,873	51,378	48,734	43,982		(110)		(110)		43,873				1,753	12/25/2035	1FM
76111X-M2-6	RFMSI 2006-S2 A4		08/01/2019	MBS PAYDOWN		4,954,214	4,988,088	4,568,777	4,585,500		368,715		368,715		4,954,214				190,872	02/25/2036	2FM
76111X-RB-1	RFMSI 2004-S9 1A23		09/01/2019	MBS PAYDOWN		46,706	46,706	42,795	46,692		14		14		46,706				1,604	12/25/2034	1FM
76112B-2S-8	RAMP 2006-RS2 A3B		09/25/2019	MBS PAYDOWN		146,952	146,952	136,114	146,069		882		882		146,952				2,786	03/25/2036	1FM
76112B-A3-4	RAMP 2005-RZ3 M2		09/25/2019	MBS PAYDOWN		1,215,634	1,215,634	1,113,169	1,206,306		9,329		9,329		1,215,634				25,382	09/25/2035	1FM
76112B-K3-3	RAMP 2005-EFC6 M2		09/27/2019	MBS PAYDOWN		154,320	154,320	137,345	153,159		1,161		1,161		154,320				3,288	11/25/2035	1FM
76112B-SQ-4	RAAC 2005-SP1 2A3		09/01/2019	MBS PAYDOWN		80,441	80,441	72,799	80,366		75		75		80,441				2,849	09/25/2034	1FM
76114D-AE-4	RAST 2006-A15 A5		09/01/2019	MBS PAYDOWN		68,425	68,447	48,595	69,586		(1,162)		(1,162)		68,425				2,889	01/25/2037	1FM
779382-AK-6	ROWAN COMPANIES INC		08/01/2019	MATURITY		3,375,000	3,375,000	3,721,714	3,403,762		(28,762)		(28,762)		3,375,000				265,781	08/01/2019	4FE
78443C-BH-6	SLMA 2004-A A3		09/15/2019	MBS PAYDOWN		168,713	168,713	157,852	168,318		396		396		168,713				3,840	06/15/2033	1FE
78445M-AB-6	SLMA 2010-A 2A		08/29/2019	VARIOUS		614,121	612,862	626,040	631,332		(16,800)		(16,800)		614,533		(411)	(411)	23,671	05/16/2044	1FE
78469P-AA-2	SOFI 2016-A A1		09/25/2019	MBS PAYDOWN		46,601	46,601	46,182	46,524		77		77		46,601				1,280	08/25/2036	1FE
78470R-AA-5	SOFI 2016-E A1		09/25/2019	MBS PAYDOWN		298,990	298,990	301,782	300,415		(1,424)		(1,424)		298,990				6,735	07/25/2039	1FE
80557B-AC-8	SAST 2007-3 2A2		09/25/2019	MBS PAYDOWN		241,726	241,726	223,899	239,359		2,368		2,368		241,726				4,659	09/25/2047	1FM
81375W-JT-4	SABR 2006-FR1 A2C		09/25/2019	MBS PAYDOWN		251,550	251,550	235,671	250,732		819		819		251,550				5,173	11/25/2035	1FM
81744L-AA-2	SEMT 2007-2 1A1		09/20/2019	MBS PAYDOWN		33,508	33,508	29,654	32,792		716		716		33,508				576	06/20/2036	1FM
81744M-AA-0	SEMT 2007-3 1A1		09/20/2019	MBS PAYDOWN		60,917	60,917	54,520	59,783		1,134		1,134		60,917				1,066	07/20/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
81745J-AA-6	SEMT 2013-11 A1		09/01/2019	MBS PAYDOWN		26,421	26,421	25,146	26,334		88		88		26,421				597	09/25/2043	1FM
81747A-BN-4	SEMT 2019-1 A19		09/01/2019	MBS PAYDOWN		778,516	778,516	774,259			1,093		1,093		778,516				18,003	02/25/2049	1FE
83546D-AD-0	SONIC 2016-1A A2		09/20/2019	MBS PAYDOWN		13,750	13,750	13,750	13,750						13,750				410	05/20/2046	2FE
83611Y-AD-4	SVHE 2006-OPT4 2A3		09/25/2019	MBS PAYDOWN		288,292	288,292	262,346	285,065		3,228		3,228		288,292				5,120	06/25/2036	1FM
83612J-AC-8	SVHE 2006-EQ1 A3		09/25/2019	MBS PAYDOWN		486,743	486,743	388,878	463,098		23,645		23,645		486,743				8,537	10/25/2036	1FM
83612Q-AC-2	SVHE 2007-NS1 A3		09/25/2019	MBS PAYDOWN		417,668	417,668	294,195	401,509		16,160		16,160		417,668				7,234	01/25/2037	1FM
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		09/01/2019	SINKING FUND PMT		100,276	100,276	100,296	100,277		(1)		(1)		100,276				5,016	01/01/2027	2
84683#-AB-0	SPARTAN PETR CO (BP/AMOCO)		09/01/2019	SINKING FUND PMT		30,050	30,050	30,050	30,050						30,050				1,453	12/01/2021	1
86207#-AA-4	STONEHENGE CAP		09/01/2019	SINKING FUND PMT		102,470	102,470	102,470	102,470						102,470				5,696	03/01/2023	1FE
86213A-AB-5	STR 2013-3A A2		09/20/2019	MBS PAYDOWN		8,369	8,369	8,806	8,407		(38)		(38)		8,369				291	11/20/2043	1FE
863579-WU-8	SARM 2005-16XS A3		09/25/2019	MBS PAYDOWN		139,119	139,119	127,989	138,264		855		855		139,119				2,557	08/25/2035	1FM
86358E-E6-9	SAIL 2006-2 A3		09/25/2019	MBS PAYDOWN		79,805	79,805	71,127	79,114		692		692		79,805				998	04/25/2036	1FM
86358E-RB-4	SAIL 2005-2 M2		09/25/2019	MBS PAYDOWN		70,009	70,009	66,224	70,068		(59)		(59)		70,009				1,540	03/25/2035	1FM
86358E-SM-9	SAIL 2005-4 M3		09/25/2019	MBS PAYDOWN		331,985	331,985	307,294	331,164		821		821		331,985				7,156	05/25/2035	1FM
86359A-2G-7	SAIL 2003-BC10 A4		09/25/2019	MBS PAYDOWN		175,137	175,137	168,351	175,277		(140)		(140)		175,137				4,135	10/25/2033	1FM
86359B-G5-4	SASC 2004-18H A5		09/01/2019	MBS PAYDOWN		76,590	76,590	65,293	75,526		1,063		1,063		76,590				2,382	10/25/2034	1FM
86359B-U2-5	SASC 2004-23XS 1A4		09/01/2019	MBS PAYDOWN		141	141	138	138		3		3		141				5	01/25/2035	1FM
86359D-FQ-5	SASC 2005-10 2A2		09/01/2019	MBS PAYDOWN		63,039	63,039	56,086	62,468		572		572		63,039				2,271	06/25/2035	1FM
86359D-GQ-4	SASC 2005-10 5A6		09/01/2019	MBS PAYDOWN		8,196	8,278	7,869	8,250		(54)		(54)		8,196				290	12/25/2034	1FM
86359D-LE-5	LXS 2005-1 2A1		08/01/2019	MBS PAYDOWN		425,948	425,948	413,061	412,464		13,484		13,484		425,948				10,053	07/25/2035	1FM
86359D-UL-9	LXS 2005-5N 1A1		09/25/2019	MBS PAYDOWN		240,145	240,145	213,185	234,820		5,324		5,324		240,145				4,388	11/25/2035	1FM
86790#-AA-7	SUPER BATH ROUTE 1 LCC (SHAWS)		09/01/2019	SINKING FUND PMT		124,340	124,340	124,340	124,340						124,340				5,909	07/01/2028	2
87244B-AA-6	TGIF 2017-1A A2		07/30/2019	MBS PAYDOWN		65,000	65,000	66,303	65,129		(129)		(129)		65,000				3,023	04/30/2047	3FE
87342R-AC-8	BELL 2016-1A A23		08/25/2019	MBS PAYDOWN		43,750	43,750	43,750	43,750						43,750				1,631	05/25/2046	2FE
87342R-AE-4	BELL 2018-1A A2II		08/25/2019	MBS PAYDOWN		34,250	34,250	34,889	12,500		(35)		(35)		34,250				995	11/25/2048	2FE
87407P-AR-1	TAL 2014-3A A		09/20/2019	MBS PAYDOWN		225,000	225,000	212,051	222,728		2,272		2,272		225,000				4,905	11/21/2039	1FE
87818#-AA-3	1701 SUNRISE ASSOCIATES LLC (TD BANK)		09/15/2019	SINKING FUND PMT		23,915	23,915	23,915	23,915						23,915				898	09/15/2035	1
88156T-AB-9	TMTS 2006-9HGA A2		09/25/2019	MBS PAYDOWN		116,223	116,223	108,015	116,520		(297)		(297)		116,223				2,157	10/25/2037	1FM
88156Y-AA-0	TMTS 2006-11 A1		09/25/2019	MBS PAYDOWN		133,367	133,367	128,116	132,923		444		444		133,367				2,389	10/25/2037	1FM
88372#-AA-9	THF MARION CNTY ANCHOR DEV (WALMART)		09/01/2019	SINKING FUND PMT		121,635	121,635	121,635	121,635						121,635				5,882	07/01/2022	1
89656C-AA-1	TRL 2010-1A A		09/16/2019	MBS PAYDOWN		101,384	101,384	106,778			(383)		(383)		101,384				3,077	10/16/2040	1FE
89679H-AL-9	TCF 2018-1A B		09/20/2019	MBS PAYDOWN		125,000	125,000	124,952	124,685		315		315		125,000				3,983	03/20/2043	2FE
90117@-AA-7	TWAIN NOTE ISSUER 5 LLC SER2014-1(AR-EH)		09/05/2019	SINKING FUND PMT		41,405	41,405	41,405	41,405						41,405				2,135	12/31/2019	1FE
90117@-AD-1	TWAIN NOTE ISSUER 5 LLCSER2014-1(NE-UDF)		09/28/2019	SINKING FUND PMT		37,876	37,876	37,876	37,876						37,876				1,831	12/31/2019	1FE
90117@-AF-6	TWAIN NOTE ISSUER 5 LLC SER 2014-1 (NV)		09/12/2019	SINKING FUND PMT		49,250	49,250	49,250	49,250						49,250				2,524	12/12/2019	1FE
920253-AE-1	VALMONT INDUSTRIES INC		07/31/2019	MIZUHO SECURITIES USA		5,004,400	5,000,000	4,992,600	4,992,780		41		41		4,992,821		11,579	11,579	219,479	10/01/2054	2FE
92204#-AC-1	VANGUARD EQUIT(AHOLD/GIANT LANDOVER)		09/01/2019	SINKING FUND PMT		149,531	149,531	149,531	149,531						149,531				7,480	08/01/2024	2
92204@-AA-7	VANGUARD LGHTHS(AHOLD/GIANT LANDOVER)		09/01/2019	SINKING FUND PMT		77,955	77,955	77,955	77,955						77,955				3,770	02/01/2029	2
92211W-AA-9	WORLDPAY LLC/VANTIV CORP		07/31/2019	SECURITY CALLED at 104.594		4,183,756	4,000,000	3,880,000	3,890,558		7,961		7,961		3,898,519		101,481	101,481	308,200	11/15/2025	4FE
92922F-2N-7	WAMU 2005-AR11 A1C3		09/25/2019	MBS PAYDOWN		121,764	121,764	121,650			207		207		121,764				2,414	08/25/2045	1Z
92922F-4V-7	WAMU 2005-AR13 A1C3		09/25/2019	MBS PAYDOWN		551,048	551,048	548,981			1,112		1,112		551,048				11,018	10/25/2045	1Z
92922F-L4-8	WAMU 2005-AR6 2AB3		09/25/2019	MBS PAYDOWN		271,958	271,958	247,482	269,196		2,762		2,762		271,958				5,548	04/25/2045	1FM
92938J-AF-9	WFRBS 2013-UBS1 ASB		09/01/2019	MBS PAYDOWN		678,104	678,104	707,506	682,863		(4,760)		(4,760)		678,104				16,233	03/15/2046	1FM
92966*-AG-4	WABASH VALLEY PWR ASSOC		07/30/2019	SINKING FUND PMT		63,932	63,932	63,932	63,932						63,932				2,944	01/31/2028	1
93146*-AA-8	PORT DOCK AND STONE CORP (WALGREENS)		09/15/2019	SINKING FUND PMT		36,241	36,241	36,603	36,254		(13)		(13)		36,241				1,187	11/15/2037	2
93363X-AA-1	WMHE 2007-HE4 1A		09/25/2019	MBS PAYDOWN		230,609	230,609	151,049	227,806		2,803		2,803		230,609				4,219	07/25/2047	1FM
93364E-AA-2	WMHE 2007-HE3 1A		09/25/2019	MBS PAYDOWN		290,019	290,019	217,514	284,566		5,454		5,454		290,019				5,168	05/25/2037	1FM
93934F-DF-6	WMALT 2005-8 3CB1		09/01/2019	MBS PAYDOWN		104,037	133,225	99,003	104,676		(639)		(639)		104,037				5,153	10/25/2035	1FM
93934F-HC-9	WMALT 2005-AR1 A1A		09/25/2019	MBS PAYDOWN		152,969	152,969	124,574	150,156		2,813		2,813		152,969				2,926	12/25/2035	1FM
93934J-AD-6	WMABS 2006-HE2 A4		09/25/2019	MBS PAYDOWN		76,894	76,894	53,153	75,437		1,457		1,457		76,894				1,349	05/25/2036	1FM
93934X-AA-1	WMABS 2006-HE5 1A		09/25/2019	MBS PAYDOWN		127,757	127,757	91,985	126,607		1,149		1,149		127,757				2,201	10/25/2036	1FM
93935H-AH-0	WMALT 2006-7 A5		09/01/2019	MBS PAYDOWN		21,874	21,874	12,468	21,817		57		57		21,874				318	09/25/2036	1FM
93935Y-AD-2	WMALT 2006-AR10 A3A		09/25/2019	MBS PAYDOWN		154,828	154,828	120,379	151,638		3,190		3,190		154,828				2,790	12/25/2036	1FM
949797-AA-2	WFMBS 2007-15 A1		09/01/2019	MBS PAYDOWN		84,703	106,632	102,477	85,001		(297)		(297)		84,703				4,194	11/25/2037	3FM
9497EB-AB-5	WFHET 2006-3 A2		09/25/2019	MBS PAYDOWN		228,785	228,785	206,192	222,499		6,286		6,286		228,785				3,853	01/25/2037	1FM
94982L-AA-6	WFMBS 2005-7 A1		09/01/2019	MBS PAYDOWN		13,072	13,072	12,835	13,043		29		29		13,072				452	09/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
94982V-AA-4	WFMBS 2005-8 A1		09/01/2019	MBS PAYDOWN		64,393	64,393	61,354	63,980		413		413		64,393				2,320	10/25/2035	1FM
949837-AA-6	WFMBS 2007-10 1A1		09/01/2019	MBS PAYDOWN		141,660	168,322	163,062	141,839		(179)		(179)		141,660				6,488	07/25/2037	3FM
949837-AS-7	WFMBS 2007-10 1A17		09/01/2019	MBS PAYDOWN		29,432	34,972	31,518	29,274		159		159		29,432				1,348	07/25/2037	1FM
94983Q-AL-0	WFMBS 2006-3 A11		09/01/2019	MBS PAYDOWN		192,609	192,609	187,788	192,209		399		399		192,609				6,768	03/25/2036	1FM
94985F-AA-6	WFALT 2007-PA2 1A1		09/01/2019	MBS PAYDOWN		63,580	68,436	55,155	62,300		1,280		1,280		63,580				2,736	06/25/2037	1FM
95001P-AG-8	WFCM 2018-BXI B		08/15/2019	BOFA SECURITIES INC		2,457,203	2,464,134	2,458,358	2,459,135		1,978		1,978		2,461,113		(3,910)	(3,910)	57,446	12/15/2036	1FM
95058X-AC-2	WEN 2015-1A A23		09/15/2019	MBS PAYDOWN		42,500	42,500	42,437	42,483		17		17		42,500				1,433	06/15/2045	2FE
95058X-AH-1	WEN 2019-1A A2II		09/15/2019	MBS PAYDOWN		37,500	37,500	37,500							37,500				336	06/15/2049	2FE
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)		09/15/2019	SINKING FUND PMT		70,983	70,983	70,983	70,983						70,983				2,386	09/15/2033	4
974153-AA-6	WSTOP 2018-1 A2		09/05/2019	MBS PAYDOWN		16,250	16,250	16,250	16,250						16,250				653	12/05/2048	2FE
13645R-AX-2	CANADIAN PACIFIC RAILWAY		09/26/2019	MORGAN STANLEY & CO		5,884,880	4,000,000	4,233,360	4,233,360		(11)		(11)		4,233,349		1,651,531	1,651,531	255,208	09/15/2115	2FE
227170-AG-2	CRNN 2014-2A A	C	09/18/2019	MBS PAYDOWN		216,528	216,528	204,978	214,444		2,084		2,084		216,528				4,720	11/18/2029	1FE
26243K-AG-2	DRSLF 2018-57A C	C	09/17/2019	JP MORGAN SECURITIES		1,906,190	2,015,000	1,919,288			1,020		1,020		1,920,308		(14,118)	(14,118)	7,558	05/15/2031	1FE
37952U-AE-3	SEACO 2014-1A A2	C	09/17/2019	MBS PAYDOWN		250,000	250,000	234,336	247,484		2,516		2,516		250,000				5,150	07/17/2029	1FE
38137Y-AG-6	GLM 2019-4A B	C	09/11/2019	MORGAN STANLEY & CO		3,491,250	3,500,000	3,500,000							3,500,000		(8,750)	(8,750)	79,459	04/24/2031	1FE
38172C-AC-9	GOCAP 2017-35A B	C	07/20/2019	MBS PAYDOWN		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				250,597	07/20/2029	1FE
55283L-AA-3	MAPSL 2019-1A A	C	09/15/2019	MBS PAYDOWN		129,817	129,817	129,815			214		214		129,817				2,414	03/15/2044	1FE
85572R-AA-7	STARR 2018-1 A	C	09/15/2019	MBS PAYDOWN		120,355	120,355	119,243	120,008		346		346		120,355				3,281	05/15/2043	1FE
87266X-AA-1	TRTX 2018-FL1 A	C	08/15/2019	MBS PAYDOWN		1,691,223	1,691,223	1,681,181	1,671,753		19,470		19,470		1,691,223				33,784	02/15/2035	1FE
88315L-AD-0	TMCL 2019-1A B	C	09/20/2019	MBS PAYDOWN		140,000	140,000	139,945			420		420		140,000				2,228	04/20/2044	2FE
88606W-AA-0	TBOLT 2017-A A	C	09/15/2019	MBS PAYDOWN		30,265	30,265	30,264	30,221		44		44		30,265				926	05/17/2032	1FE
000000-00-0	ONGC VIDESH LTD	C	07/15/2019	MATURITY		990,000	990,000	999,207	991,375		(1,375)		(1,375)		990,000				32,175	07/15/2019	2FE
D2736#-AN-9	FRITZ DRAXLMAIER GMBH	C	09/06/2019	RETURN OF CAPITAL		7,500		7,500	7,500						7,500					04/02/2024	2PL
N6777#-AG-4	AEA INTERNATIONAL HOLDINGS PTE LTD	C	09/30/2019	SINKING FUND PMT		666,667	666,667	666,667	666,667						666,667				39,035	03/30/2024	3PL
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO	C	09/30/2019	SINKING FUND PMT		160,000	160,000	160,000	160,000						160,000				9,800	11/30/2033	2PL
Q8277*-AL-5	SANTOS FIN LTD	C	08/02/2019	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				189,000	08/02/2019	2
W7468#-AE-1	SANDVIK TREASURY AB	C	07/02/2019	PRIOR YEAR INCOME															437,500	06/28/2022	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						316,050,632	312,414,410	309,253,171	288,697,355		747,321		747,321		312,702,544		2,090,523	2,090,523	12,893,395	XXX	XXX
12505M-AD-8	OUTFRONT MEDIA (CBS OUTDOOR)		07/08/2019	SINKING FUND PMT		223,881	223,881	223,881	223,881						223,881				6,019	03/18/2024	3FE
21676T-AC-9	COOPER-STANDARD AUTOMOTIVE INC		09/30/2019	SINKING FUND PMT		3,759	3,759	3,759	3,759						3,759				126	11/02/2023	3FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC		08/12/2019	SINKING FUND PMT		3,808,345	3,808,345	3,785,263	3,808,414		(69)		(69)		3,808,345				102,465	06/24/2021	2FE
48562R-AJ-8	KAR AUCTION SERVICES INC		09/19/2019	SINKING FUND PMT		701,143	701,143	694,222	707,480		(6,337)		(6,337)		701,143				24,801	03/11/2021	3FE
50212X-AW-6	LPL HOLDINGS INC		09/30/2019	SINKING FUND PMT		8,125	8,125	8,095	8,093		32		32		8,125				294	09/23/2024	3FE
552662-AU-2	MCC IOWA LLC		09/30/2019	SINKING FUND PMT		9,575	9,575	9,553	9,568		7		7		9,575				315	01/15/2025	3FE
70757D-AT-6	PENN NATIONAL GAMING INC		09/30/2019	SINKING FUND PMT		25,000	25,000	25,000							25,000				737	10/19/2023	3FE
74966U-AP-5	RPI FINANCE TRUST		09/30/2019	SINKING FUND PMT		37,462	37,462	37,462	37,462						37,462				1,252	03/27/2023	2FE
89334G-AU-8	TRANS UNION LLC		09/30/2019	SINKING FUND PMT		171,561	171,561	171,990	171,594		(34)		(34)		171,561				5,274	04/10/2023	3FE
92345M-AQ-5	VERINT SYSTEMS INC		08/01/2019	SINKING FUND PMT		6,250	6,250	6,250	6,250						6,250				187	06/28/2024	3FE
39843P-AD-5	GRIFOLS WORLDWIDE OPERATIONS USA INC	C	09/30/2019	SINKING FUND PMT		3,750	3,750	3,741	3,737		13		13		3,750				131	01/31/2025	3FE
8299999. Subtotal - Bonds - Bank Loans						4,998,851	4,998,851	4,969,216	4,980,238		(6,388)		(6,388)		4,998,851				141,601	XXX	XXX
8399997. Total - Bonds - Part 4						386,483,942	382,847,720	379,537,935	349,420,213		825,797		825,797		383,040,215		2,186,162	2,186,162	16,363,050	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						386,483,942	382,847,720	379,537,935	349,420,213		825,797		825,797		383,040,215		2,186,162	2,186,162	16,363,050	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
09259E-10-8	BLACKROCK TCP CAPITAL CORP		06/27/2019	SUSQUEHANNA FINANCIAL	0.000	2,664			(356,400)	356,400			356,400				2,664	2,664	129,600		L
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1		09/05/2019	FEDERAL HOME LOAN BANK	114.026	11,403		11,403	11,403						11,403				538		A
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		09/05/2019	FEDERAL HOME LOAN BANK	203.409	20,341		20,341							20,341				79		A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						34,408	XXX	31,744	(344,997)	356,400			356,400		31,744		2,664	2,664	130,217	XXX	XXX
9799997. Total - Common Stocks - Part 4						34,408	XXX	31,744	(344,997)	356,400			356,400		31,744		2,664	2,664	130,217	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						34,408	XXX	31,744	(344,997)	356,400			356,400		31,744		2,664	2,664	130,217	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
9899999. Total - Preferred and Common Stocks						34,408	XXX	31,744	(344,997)	356,400			356,400		31,744		2,664	2,664	130,217	XXX	XXX
9999999 - Totals						386,518,350	XXX	379,569,679	349,075,216	356,400	825,797		1,182,197		383,071,959		2,188,826	2,188,826	16,493,267	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/02/2018	10/01/2019	3,000	8,770,290	2,923.43	293,805						(293,805)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	10/04/2018	10/03/2019	1,300	3,772,093	2,901.61	133,155						(133,155)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	10/05/2018	10/04/2019	7,500	21,641,775	2,885.57	787,761						(787,761)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/08/2018	10/07/2019	1,500	4,326,645	2,884.43	159,870						(159,870)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/09/2018	10/08/2019	1,000	2,880,340	2,880.34	106,573						(106,573)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	10/10/2018	10/09/2019	4,000	11,142,720	2,785.68	455,737			165,786		165,786	(289,951)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/11/2018	10/10/2019	5,000	13,641,850	2,728.37	605,698			520,598		520,598	(85,100)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/12/2018	10/11/2019	8,000	22,137,040	2,767.13	967,389			568,538		568,538	(398,851)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/15/2018	10/14/2019	4,500	12,378,555	2,750.79	516,186			335,835		335,835	(180,351)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/19/2018	10/15/2019	6,700	18,729,567	2,795.46	675,006			269,273		269,273	(405,733)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/19/2018	10/15/2019	3,500	9,784,110	2,795.46	350,853			538,516		538,516	187,663						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/22/2018	10/15/2019	2,000	5,566,880	2,783.44	197,987			318,976		318,976	120,989						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/17/2018	10/16/2019	4,500	12,641,445	2,809.21	501,233			141,536		141,536	(359,697)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/22/2018	10/21/2019	2,500	6,889,700	2,755.88	291,434			184,428		184,428	(107,006)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/23/2018	10/22/2019	5,500	15,073,795	2,740.69	666,262			456,022		456,022	(210,240)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	10/24/2018	10/23/2019	2,500	6,640,250	2,656.10	306,116			402,749		402,749	96,633						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	10/25/2018	10/24/2019	6,000	16,233,420	2,705.57	735,374			629,831		629,831	(105,543)						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/26/2018	10/25/2019	10,000	26,586,900	2,658.69	1,277,501			1,515,185		1,515,185	237,685						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/16/2018	10/25/2019	1,400	4,041,464	2,886.76	52,865						(52,865)						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/29/2018	10/28/2019	3,000	7,923,750	2,641.25	390,641			577,805		577,805	187,164						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/30/2018	10/29/2019	6,000	16,095,780	2,682.63	763,745			919,957		919,957	156,213						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/02/2018	11/01/2019	3,000	8,169,180	2,723.06	365,162			359,760		359,760	(5,402)						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2018	11/06/2019	1,600	4,502,224	2,813.89	179,189			58,277		58,277	(120,911)						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	11/08/2018	11/07/2019	2,500	7,017,075	2,806.83	275,771			86,079		86,079	(189,692)						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/12/2018	11/07/2019	6,000	16,357,320	2,726.22	698,458			688,627		688,627	(9,830)						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/09/2018	11/08/2019	12,000	33,372,120	2,781.01	1,356,577			779,729		779,729	(576,848)						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/13/2018	11/12/2019	5,500	14,971,990	2,722.18	664,008			753,136		753,136	89,128						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/14/2018	11/13/2019	2,000	5,403,160	2,701.58	240,981			316,607		316,607	75,626						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/15/2018	11/14/2019	6,500	17,746,300	2,730.20	809,231			766,622		766,622	(42,610)						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/29/2018	11/14/2019	8,000	21,902,080	2,737.76	342,077			532,779		532,779	190,702						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/19/2018	11/15/2019	4,000	10,870,549	2,717.64	419,754			553,060		553,060	133,306						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	11/20/2018	11/15/2019	2,800	7,582,224	2,707.94	254,467			414,233		414,233	159,767						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/20/2018	11/15/2019	7,000	18,678,162	2,668.31	640,278			1,160,140		1,160,140	519,863						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/16/2018	11/15/2019	4,500	12,313,215	2,736.27	531,931			538,557		538,557	6,626						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/13/2018	11/18/2019	1,800	5,176,512	2,875.84	45,801			3,765		3,765	(42,036)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/21/2018	11/20/2019	12,000	31,956,000	2,663.00	1,508,640			2,307,388		2,307,388	798,748						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/27/2018	11/26/2019	7,500	20,010,000	2,668.00	916,725			1,398,436		1,398,436	481,711						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/28/2018	11/27/2019	4,000	10,975,120	2,743.78	480,710			441,192		441,192	(39,518)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/29/2018	11/27/2019	2,500	6,844,500	2,737.80	299,785			290,649		290,649	(9,136)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/07/2018	12/02/2019	5,000	13,626,200	2,725.24	170,118			309,537		309,537	139,419						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/04/2018	12/03/2019	1,300	3,510,078	2,700.06	159,007			203,590		203,590	44,584						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/06/2018	12/05/2019	3,000	8,087,850	2,695.95	385,790			526,735		526,735	140,945						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/07/2018	12/06/2019	5,000	13,165,400	2,633.08	654,320			1,199,260		1,199,260	544,939						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/10/2018	12/09/2019	4,500	11,869,740	2,637.72	583,991			1,050,906		1,050,906	466,915						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/11/2018	12/10/2019	3,500	9,228,730	2,636.78	447,593			838,086		838,086	390,493						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/12/2018	12/11/2019	5,000	13,255,350	2,651.07	636,257			1,154,780		1,154,780	518,524						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/13/2018	12/12/2019	3,500	9,276,890	2,650.54	446,218			822,965		822,965	376,746						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/19/2018	12/12/2019	7,000	17,548,720	2,506.96	251,303			449,295		449,295	197,992						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/14/2018	12/13/2019	5,000	13,129,750	2,625.95	574,589			1,302,422		1,302,422	727,833						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/19/2018	12/13/2019	1,500	3,939,000	2,626.00	104,376			390,652		390,652	286,276						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/14/2018	12/13/2019	4,000	10,503,800	2,625.95	349,655			669,928		669,928	320,274						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/19/2018	12/13/2019	1,000	2,626,000	2,626.00	68,677			163,006		163,006	94,330						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/14/2018	12/13/2019	6,500	16,899,675	2,599.95	841,604			1,861,478		1,861,478	1,019,875						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/17/2018	12/16/2019	3,500	8,910,790	2,545.94	463,361			1,206,753		1,206,753	743,392						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/18/2018	12/17/2019	1,500	3,819,240	2,546.16	201,274			515,240		515,240	313,966						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/20/2018	12/19/2019	5,000	12,337,100	2,467.42	672,372			2,158,567		2,158,567	1,486,195						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	8,500	20,540,930	2,416.58	1,135,932			4,076,656		4,076,656	2,940,723						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/04/2019	12/20/2019	1,000	2,709,180	2,709.18		41,524		188,284		188,284	146,760						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/28/2018	12/23/2019	5,500	13,671,570	2,485.74	194,445			349,631		349,631	155,186						104/97

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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	12/26/2018	12/24/2019	5,500	13,572,350	2,467.70	749,194			2,320,384		2,320,384	1,571,190						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	12/27/2018	12/26/2019	4,500	11,199,735	2,488.83	645,105			1,830,285		1,830,285	1,185,180						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	12/28/2018	12/27/2019	11,000	27,343,140	2,485.74	1,451,921			4,481,839		4,481,839	3,029,919						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	01/02/2019	12/31/2019	3,500	8,785,105	2,510.03		435,741		1,351,471		1,351,471	915,729						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	01/04/2019	01/03/2020	5,000	12,659,700	2,531.94		619,059		1,837,418		1,837,418	1,218,359						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	01/11/2019	01/03/2020	4,500	11,683,170	2,596.26		175,472		292,195		292,195	116,723						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	01/10/2019	01/08/2020	1,600	4,154,624	2,596.64		189,866		496,063		496,063	306,197						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	01/11/2019	01/10/2020	6,000	15,577,560	2,596.26		691,644		1,865,390		1,865,390	1,173,746						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	01/14/2019	01/13/2020	2,300	5,940,003	2,582.61		261,360		769,871		769,871	508,511						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	01/15/2019	01/14/2020	4,000	10,441,200	2,610.30		441,663		1,224,734		1,224,734	783,072						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	01/15/2019	01/15/2020	4,000	10,441,200	2,610.30		373,795		656,858		656,858	283,063						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	01/17/2019	01/16/2020	1,400	3,690,344	2,635.96		153,518		398,519		398,519	245,000						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	01/18/2019	01/17/2020	5,000	13,353,550	2,670.71		544,825		1,237,005		1,237,005	692,181						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	01/22/2019	01/21/2020	1,300	3,422,770	2,632.90		150,602		382,917		382,917	232,315						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	01/24/2019	01/21/2020	5,000	13,211,650	2,642.33		205,068		316,661		316,661	111,593						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	01/25/2019	01/24/2020	8,500	22,650,460	2,664.76		926,404		2,151,607		2,151,607	1,225,203						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	01/28/2019	01/27/2020	2,500	6,609,625	2,643.85		279,587		688,897		688,897	409,310						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	01/29/2019	01/28/2020	1,200	3,168,000	2,640.00		134,006		336,616		336,616	202,609						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	01/30/2019	01/29/2020	2,700	7,238,835	2,681.05		303,307		654,961		654,961	351,654						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/04/2019	01/30/2020	4,000	10,899,480	2,724.87		171,335		244,605		244,605	73,270						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/01/2019	01/31/2020	2,500	6,766,325	2,706.53		263,075		532,383		532,383	269,308						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/04/2019	02/03/2020	1,000	2,724,870	2,724.87		103,545		197,713		197,713	94,168						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/05/2019	02/04/2020	1,800	4,927,860	2,737.70		182,824		345,678		345,678	162,855						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	02/28/2019	02/04/2020	1,000	2,895,870	2,895.87		35,781		45,353		45,353	9,573						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	02/06/2019	02/05/2020	2,500	6,829,025	2,731.61		254,381		490,781		490,781	236,400						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/07/2019	02/06/2020	2,300	6,223,915	2,706.05		242,733		514,764		514,764	272,032						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	02/08/2019	02/07/2020	6,000	16,247,280	2,707.88		621,458		1,312,506		1,312,506	691,047						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/14/2019	02/07/2020	3,500	9,610,055	2,745.73		155,868		216,748		216,748	60,880						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	02/11/2019	02/10/2020	6,000	16,258,800	2,709.80		617,834		1,319,957		1,319,957	702,122						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	02/12/2019	02/11/2020	6,000	16,468,380	2,744.73		607,683		1,145,736		1,145,736	538,053						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	02/14/2019	02/13/2020	1,000	2,745,730	2,745.73		103,514		190,881		190,881	87,367						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/15/2019	02/14/2020	4,500	12,502,710	2,778.38		452,145		688,709		688,709	236,563						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	02/26/2019	02/14/2020	700	1,955,730	2,793.90		65,321		96,640		96,640	31,318						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/15/2019	02/14/2020	3,000	8,326,800	2,775.60		286,601		393,435		393,435	106,834						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/20/2019	02/14/2020	1,000	2,784,700	2,784.70		98,354		132,761		132,761	34,407						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	02/15/2019	02/14/2020	3,500	9,714,600	2,775.60		356,526		545,179		545,179	188,653						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	02/20/2019	02/19/2020	2,300	6,404,810	2,784.70		230,253		362,681		362,681	132,428						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/22/2019	02/19/2020	4,000	11,170,680	2,792.67		177,812		227,086		227,086	49,274						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	02/21/2019	02/20/2020	2,700	7,492,176	2,774.88		269,718		443,302		443,302	173,583						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	02/22/2019	02/21/2020	6,000	16,756,020	2,792.67		584,785		918,400		918,400	333,615						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	02/25/2019	02/24/2020	2,500	6,990,275	2,796.11		243,262		347,898		347,898	104,637						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	02/26/2019	02/25/2020	3,500	9,778,650	2,793.90		343,231		486,575		486,575	143,345						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/27/2019	02/26/2020	6,000	16,754,280	2,792.38		594,777		878,981		878,981	284,204						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/05/2019	02/28/2020	3,700	10,321,705	2,789.65		174,654		217,429		217,429	42,775						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	03/05/2019	03/04/2020	3,500	9,763,775	2,789.65		349,543		548,907		548,907	199,364						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	03/06/2019	03/05/2020	2,100	5,820,045	2,771.45		215,924		362,910		362,910	146,986						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	03/07/2019	03/06/2020	3,000	8,246,790	2,748.93		320,800		594,864		594,864	274,064						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/08/2019	03/06/2020	6,500	17,829,955	2,743.07		706,066		1,326,210		1,326,210	620,144						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	03/19/2019	03/06/2020	800	2,368,032	2,960.04		27,193		21,445		21,445	(5,747)						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/13/2019	03/06/2020	3,000	8,432,760	2,810.92		140,141		171,896		171,896	31,755						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/19/2019	03/06/2020	3,000	8,497,710	2,832.57		138,671		164,735		164,735	26,064						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	03/11/2019	03/10/2020	3,600	10,019,880	2,783.30		368,732		603,059		603,059	234,327						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	03/12/2019	03/11/2020	4,200	11,724,384	2,791.52		420,905		680,243		680,243	259,338						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	03/13/2019	03/12/2020	4,000	11,243,680	2,810.92		394,653		575,799		575,799	181,146						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020	4,500	12,828,150	2,850.70		363,253		481,120		481,120	117,867						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/15/2019	03/13/2020	4,000	11,402,800	2,850.70		377,255		476,476		476,476	99,221						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/14/2019	03/13/2020	4,500	12,638,160	2,808.48		444,231		651,888		651,888	207,657						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020	3,000	8,467,440	2,822.48		291,280		396,439		396,439	105,159						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/18/2019	03/17/2020	1,500	4,249,410	2,832.94		147,879		182,534		182,534	34,655						106/97

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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/20/2019	03/19/2020	6,500	18,357,495	2,824.23		651,691		874,175		874,175	222,484						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	3,000	8,564,640	2,854.88		300,619		319,126		319,126	18,507						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/22/2019	03/20/2020	4,000	11,202,840	2,800.71		431,309		628,796		628,796	197,486						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/28/2019	03/23/2020	4,000	11,261,760	2,815.44		183,775		223,359		223,359	39,584						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/26/2019	03/25/2020	10,000	28,184,600	2,818.46		1,059,741		1,337,564		1,337,564	277,823						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/27/2019	03/26/2020	3,000	8,416,110	2,805.37		318,971		448,445		448,445	129,474						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	03/28/2019	03/27/2020	5,500	15,484,920	2,815.44		577,588		767,161		767,161	189,574						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/29/2019	03/27/2020	8,000	22,675,200	2,834.40		811,772		985,190		985,190	173,417						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	04/01/2019	03/31/2020	2,300	6,594,537	2,867.19		234,106		222,450		222,450	(11,656)						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/03/2019	04/02/2020	1,500	4,310,100	2,873.40		151,716		134,843		134,843	(16,872)						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/23/2019	04/02/2020	1,000	3,036,359	3,036.36		36,964		12,155		12,155	(24,809)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/05/2019	04/03/2020	4,000	11,570,960	2,892.74		392,256		313,407		313,407	(78,849)						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/16/2019	04/06/2020	4,500	13,081,770	2,907.06		208,232		216,343		216,343	8,110						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/08/2019	04/07/2020	3,000	8,687,310	2,895.77		295,369		247,494		247,494	(47,875)						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/09/2019	04/08/2020	2,200	6,332,040	2,878.20		223,521		213,384		213,384	(10,137)						106/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/10/2019	04/09/2020	5,500	15,885,155	2,888.21		548,038		488,596		488,596	(59,442)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	04/11/2019	04/09/2020	3,000	8,664,960	2,888.32		298,075		266,282		266,282	(31,793)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/12/2019	04/09/2020	6,000	17,444,460	2,907.41		580,901		457,488		457,488	(123,412)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/15/2019	04/14/2020	5,000	14,673,179	2,934.64		406,781		293,703		293,703	(113,078)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/15/2019	04/14/2020	1,000	2,905,580	2,905.58		98,209		77,185		77,185	(21,024)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/15/2019	04/15/2020	4,000	11,738,560	2,934.64		395,315		424,776		424,776	29,461						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/18/2019	04/15/2020	1,000	2,934,080	2,934.08		99,114		106,310		106,310	7,196						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/16/2019	04/15/2020	3,300	9,593,298	2,907.06		320,416		256,916		256,916	(63,500)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/17/2019	04/16/2020	1,000	2,900,450	2,900.45		97,745		84,827		84,827	(12,918)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/18/2019	04/17/2020	5,500	15,977,665	2,905.03		535,252		444,771		444,771	(90,480)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/22/2019	04/21/2020	1,500	4,361,955	2,907.97		146,562		126,771		126,771	(19,790)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/26/2019	04/21/2020	2,000	5,879,760	2,939.88		92,428		90,479		90,479	(1,949)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/23/2019	04/22/2020	2,300	6,747,464	2,933.68		221,992		159,800		159,800	(62,192)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/24/2019	04/23/2020	5,000	14,636,250	2,927.25		482,996		346,175		346,175	(136,821)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	04/25/2019	04/24/2020	3,300	9,656,361	2,926.17		325,419		229,676		229,676	(95,744)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/26/2019	04/24/2020	6,000	17,639,280	2,939.88		583,860		373,558		373,558	(210,302)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/29/2019	04/28/2020	1,000	2,943,030	2,943.03		98,592		62,644		62,644	(35,947)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/01/2019	04/30/2020	1,500	4,385,595	2,923.73		149,549		112,374		112,374	(37,175)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/21/2019	05/01/2020	1,100	3,361,899	3,056.27		19,220		13,274		13,274	(5,946)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/03/2019	05/01/2020	4,500	13,255,380	2,945.64		450,683		272,156		272,156	(178,527)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/06/2019	05/04/2020	2,200	6,451,434	2,932.47		227,736		154,550		154,550	(73,186)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/07/2019	05/05/2020	2,300	6,633,315	2,884.05		269,313		228,190		228,190	(41,122)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	05/08/2019	05/06/2020	2,500	7,198,550	2,879.42		276,424		263,798		263,798	(12,627)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/17/2019	05/06/2020	3,000	8,578,590	2,859.53		133,992		150,872		150,872	16,881						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	05/09/2019	05/07/2020	2,000	5,741,440	2,870.72		229,083		228,933		228,933	(151)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/10/2019	05/08/2020	8,500	24,491,900	2,881.40		903,751		932,205		932,205	28,453						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/13/2019	05/11/2020	1,500	4,217,805	2,811.87		171,665		249,213		249,213	77,549						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/14/2019	05/12/2020	4,000	11,337,640	2,834.41		441,601		586,526		586,526	144,925						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/15/2019	05/14/2020	5,000	14,397,348	2,879.47		471,834		550,934		550,934	79,100						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/16/2019	05/14/2020	5,000	14,381,600	2,876.32		522,052		570,969		570,969	48,917						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/20/2019	05/15/2020	1,100	3,155,496	2,868.63		100,289		130,383		130,383	30,094						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/15/2019	05/15/2020	3,500	10,078,145	2,879.47		350,483		415,520		415,520	65,038						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/17/2019	05/15/2020	4,000	11,438,120	2,859.53		422,067		507,282		507,282	85,215						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/20/2019	05/18/2020	1,000	2,840,230	2,840.23		108,781		145,350		145,350	36,569						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/21/2019	05/19/2020	4,500	12,889,620	2,864.36		473,049		573,187		573,187	100,138						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/22/2019	05/19/2020	2,000	5,712,540	2,856.27		207,365		269,650		269,650	62,284						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	05/24/2019	05/22/2020	12,000	33,912,720	2,826.06		1,297,162		1,922,506		1,922,506	625,344						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/28/2019	05/26/2020	1,000	2,802,390	2,802.39		109,854		176,354		176,354	66,500						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/03/2019	05/26/2020	3,000	8,233,350	2,744.45		122,022		166,677		166,677	44,655						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/29/2019	05/27/2020	1,000	2,783,020	2,783.02		114,104		191,603		191,603	77,499						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/04/2019	05/27/2020	3,500	9,811,445	2,803.27		146,384		185,874		185,874	39,491						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/30/2019	05/28/2020	1,000	2,788,860	2,788.86		113,228		189,727		189,727	76,499						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/31/2019	05/29/2020	3,000	8,256,180	2,752.06		344,283		664,887		664,887	320,604						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/13/2019	05/29/2020	1,000	2,992,850	2,992.85		51,182		51,539		51,539	357						105/97

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/03/2019	06/01/2020	4,500	12,350,025	2,744.45		518,701		1,031,118		1,031,118	512,417						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/04/2019	06/02/2020	4,000	11,213,080	2,803.27		440,674		712,350		712,350	271,676						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/21/2019	06/02/2020	1,000	3,009,469	3,009.47		66,090		47,783		47,783	(18,307)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/05/2019	06/03/2020	3,300	9,326,295	2,826.15		357,197		529,306		529,306	172,109						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/06/2019	06/04/2020	3,000	8,530,470	2,843.49		320,746		448,637		448,637	127,891						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/07/2019	06/05/2020	6,000	17,240,040	2,873.34		634,433		750,433		750,433	115,999						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/10/2019	06/08/2020	6,000	17,320,380	2,886.73		635,658		733,154		733,154	97,496						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/11/2019	06/09/2020	4,500	12,985,740	2,885.72		488,264		550,594		550,594	62,330						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/12/2019	06/10/2020	3,000	8,639,520	2,879.84		322,254		382,275		382,275	60,021						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/14/2019	06/10/2020	4,500	12,991,410	2,886.98		202,773		228,315		228,315	25,542						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/13/2019	06/11/2020	3,500	10,120,740	2,891.64		377,504		425,481		425,481	47,977						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/14/2019	06/12/2020	5,500	16,037,175	2,915.85		493,024		568,619		568,619	75,595						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/14/2019	06/12/2020	4,000	11,547,920	2,886.98		424,386		495,753		495,753	71,367						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/14/2019	06/15/2020	5,000	14,579,250	2,915.85		483,811		568,919		568,919	85,108						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/17/2019	06/15/2020	4,000	11,558,680	2,889.67		424,204		486,525		486,525	62,321						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/18/2019	06/16/2020	2,400	7,002,600	2,917.75		253,494		254,015		254,015	521						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/19/2019	06/17/2020	2,500	7,316,150	2,926.46		258,992		251,563		251,563	(7,429)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/20/2019	06/18/2020	3,000	8,862,540	2,954.18		307,532		259,723		259,723	(47,809)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	6,500	19,177,990	2,950.46		680,819		579,896		579,896	(100,923)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/20/2019	06/19/2020	3,000	8,862,540	2,954.18		133,092		135,942		135,942	2,851						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/24/2019	06/22/2020	4,500	13,254,075	2,945.35		474,496		416,212		416,212	(58,283)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/25/2019	06/23/2020	4,000	11,669,520	2,917.38		431,772		425,366		425,366	(6,407)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/26/2019	06/24/2020	4,200	12,237,876	2,913.78		456,473		455,390		455,390	(1,083)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/01/2019	06/24/2020	3,500	10,375,155	2,964.33		157,899		156,848		156,848	(1,051)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/27/2019	06/25/2020	5,800	16,964,536	2,924.92		621,750		594,829		594,829	(26,922)						105/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/28/2019	06/26/2020	3,500	10,296,160	2,941.76		373,236		334,121		334,121	(39,115)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/01/2019	06/29/2020	2,500	7,410,825	2,964.33		253,450		216,268		216,268	(37,182)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/02/2019	06/30/2020	1,000	2,973,010	2,973.01		98,109		83,039		83,039	(15,070)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/03/2019	07/01/2020	1,200	3,594,984	2,995.82		117,915		85,149		85,149	(32,767)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/05/2019	07/02/2020	5,500	16,447,255	2,990.41		542,759		401,408		401,408	(141,351)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/08/2019	07/02/2020	4,000	11,903,800	2,975.95		182,197		177,162		177,162	(5,035)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/18/2019	07/02/2020	3,000	8,985,330	2,995.11		142,989		134,218		134,218	(8,771)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/08/2019	07/06/2020	2,700	8,035,065	2,975.95		273,192		217,208		217,208	(55,985)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/09/2019	07/07/2020	4,500	13,408,335	2,979.63		459,906		360,992		360,992	(98,914)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/10/2019	07/08/2020	4,000	11,972,280	2,993.07		402,269		306,770		306,770	(95,499)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/11/2019	07/09/2020	3,200	9,599,712	2,999.91		321,590		235,164		235,164	(86,427)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/12/2019	07/10/2020	4,500	13,561,965	3,013.77		447,545		307,190		307,190	(140,355)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/24/2019	07/10/2020	3,500	10,568,460	3,019.56		168,224		152,071		152,071	(16,152)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/15/2019	07/13/2020	800	2,411,440	3,014.30		80,422		55,748		55,748	(24,674)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/09/2019	07/13/2020	1,700	5,309,032	3,122.96		28,778		33,528		33,528	4,750						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/15/2019	07/14/2020	5,500	16,578,650	3,014.30		458,400		374,843		374,843	(83,557)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/18/2019	07/14/2020	1,000	3,043,030	3,043.03		75,177		57,543		57,543	(17,634)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/16/2019	07/14/2020	1,200	3,604,848	3,004.04		121,123		86,721		86,721	(34,402)						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/15/2019	07/15/2020	4,000	12,177,772	3,044.44		416,034		433,161		433,161	17,127						104/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/18/2019	07/15/2020	1,000	3,043,030	3,043.03		95,926		92,964		92,964	(2,962)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/17/2019	07/15/2020	2,000	5,968,840	2,984.42		204,134		162,681		162,681	(41,453)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/18/2019	07/16/2020	1,200	3,594,132	2,995.11		123,638		93,895		93,895	(29,743)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/19/2019	07/17/2020	5,000	14,883,050	2,976.61		520,907		436,275		436,275	(84,631)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/22/2019	07/20/2020	1,500	4,477,545	2,985.03		155,371		125,105		125,105	(30,266)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/23/2019	07/21/2020	2,500	7,513,675	3,005.47		253,211		192,619		192,619	(60,592)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/24/2019	07/22/2020	3,200	9,662,592	3,019.56		319,832		229,379		229,379	(90,452)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	07/25/2019	07/23/2020	3,600	10,813,212	3,003.67		363,324		273,420		273,420	(89,904)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/26/2019	07/24/2020	5,300	16,037,058	3,025.86		526,016		354,222		354,222	(171,794)						103/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/31/2019	07/27/2020	3,500	10,431,330	2,980.38		167,104		161,347		161,347	(5,757)						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/31/2019	07/28/2020	1,200	3,576,456	2,980.38		124,818		106,139		106,139	(18,679)						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/01/2019	07/30/2020	1,500	4,430,340	2,953.56		167,024		156,279		156,279	(10,745)						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	08/02/2019	07/31/2020	2,800	8,209,740	2,932.05		319,359		324,186		324,186	4,827						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	08/05/2019	08/03/2020	1,000	2,844,740	2,844.74		126,022		168,713		168,713	42,691						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/06/2019	08/04/2020	2,800	8,068,956	2,881.77		338,896		411,445		411,445	72,549						102/97

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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/09/2019	08/04/2020	5,000	14,593,250	2,918.65		221,940		238,995		238,995	17,054						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/07/2019	08/05/2020	3,000	8,651,940	2,883.98		353,864		442,647		442,647	88,782						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/08/2019	08/06/2020	4,000	11,752,360	2,938.09		447,768		465,796		465,796	18,028						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/09/2019	08/07/2020	10,000	29,186,500	2,918.65		1,123,680		1,285,128		1,285,128	161,448						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/12/2019	08/10/2020	1,800	5,189,562	2,883.09		217,443		271,550		271,550	54,107						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/13/2019	08/11/2020	3,200	9,364,224	2,926.32		367,078		406,678		406,678	39,600						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/14/2019	08/12/2020	3,800	10,794,280	2,840.60		485,743		686,085		686,085	200,342						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/15/2019	08/13/2020	1,000	2,847,600	2,847.60		127,003		175,678		175,678	48,675						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/16/2019	08/13/2020	3,500	10,110,380	2,888.68		156,884		175,753		175,753	18,869						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/15/2019	08/14/2020	5,500	15,818,418	2,876.08		609,244		853,536		853,536	244,292						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/15/2019	08/14/2020	4,000	11,504,304	2,876.08		397,735		490,800		490,800	93,065						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/16/2019	08/14/2020	4,300	12,421,324	2,888.68		517,969		647,444		647,444	129,475						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/19/2019	08/17/2020	1,500	4,385,475	2,923.65		172,788		197,184		197,184	24,397						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/03/2019	08/17/2020	822	2,520,346	3,066.11		33,445		40,996		40,996	7,551						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/20/2019	08/18/2020	3,000	8,701,530	2,900.51		348,061		435,449		435,449	87,388						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/21/2019	08/19/2020	1,800	5,263,974	2,924.43		205,821		236,724		236,724	30,902						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/22/2019	08/20/2020	2,000	5,845,900	2,922.95		230,913		263,306		263,306	32,393						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/23/2019	08/21/2020	8,000	22,776,880	2,847.11		999,905		1,432,292		1,432,292	432,387						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/26/2019	08/21/2020	4,000	11,513,520	2,878.38		175,215		199,308		199,308	24,093						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/26/2019	08/24/2020	7,000	20,148,660	2,878.38		876,467		1,112,361		1,112,361	235,894						102/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/28/2019	08/26/2020	2,000	5,775,880	2,887.94		247,208		308,153		308,153	60,946						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/29/2019	08/27/2020	1,400	4,094,412	2,924.58		167,666		185,338		185,338	17,671						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/30/2019	08/28/2020	4,000	11,705,840	2,926.46		482,281		530,535		530,535	48,254						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/04/2019	08/28/2020	3,200	9,400,896	2,937.78		144,012		150,816		150,816	6,804						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/05/2019	09/03/2020	1,500	4,464,000	2,976.00		171,864		165,833		165,833	(6,031)						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/06/2019	09/04/2020	8,000	23,829,680	2,978.71		900,762		878,262		878,262	(22,500)						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/09/2019	09/08/2020	2,600	7,743,918	2,978.43		295,043		290,923		290,923	(4,120)						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/10/2019	09/09/2020	2,600	7,746,414	2,979.39		298,237		291,043		291,043	(7,194)						101/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/11/2019	09/09/2020	3,800	11,403,534	3,000.93		424,211		388,457		388,457	(35,754)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/12/2019	09/10/2020	4,000	12,038,280	3,009.57		439,999		395,940		395,940	(44,059)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/17/2019	09/10/2020	3,500	10,519,915	3,005.69		170,567		159,451		159,451	(11,116)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	09/13/2019	09/11/2020	5,000	15,187,320	3,037.46		470,657		420,724		420,724	(49,933)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/13/2019	09/11/2020	7,600	22,856,164	3,007.39		850,249		763,048		763,048	(87,201)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/16/2019	09/14/2020	2,000	5,995,920	2,997.96		226,646		211,881		211,881	(14,764)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/17/2019	09/15/2020	1,200	3,642,908	3,035.76		117,222		103,973		103,973	(13,250)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/13/2019	09/15/2020	4,000	12,149,856	3,037.46		421,222		399,603		399,603	(21,619)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/17/2019	09/15/2020	900	2,732,175	3,035.75		94,765		90,148		90,148	(4,617)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/17/2019	09/15/2020	700	2,103,990	3,005.70		80,583		72,129		72,129	(8,454)						100/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/19/2019	09/17/2020	3,200	9,621,728	3,006.79		360,334		331,248		331,248	(29,086)						98/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/20/2019	09/18/2020	9,000	27,000,000	3,000.00		1,028,520		962,403		962,403	(66,117)						98/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/23/2019	09/21/2020	2,000	5,983,560	2,991.78		228,572		223,962		223,962	(4,610)						98/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/25/2019	09/21/2020	2,100	6,268,227	2,984.87		101,827		98,328		98,328	(3,499)						98/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/24/2019	09/22/2020	4,700	13,943,020	2,966.60		563,995		583,652		583,652	19,657						98/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/25/2019	09/23/2020	5,000	14,924,350	2,984.87		594,735		580,251		580,251	(14,484)						98/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/26/2019	09/24/2020	3,700	11,017,194	2,977.62		440,688		443,517		443,517	2,829						98/97
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/27/2019	09/25/2020	8,800	26,063,752	2,961.79		1,025,609		1,125,343		1,125,343	99,734						98/97
0019999999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										31,451,835	74,459,286		141,441,318	XXX	141,441,318	35,530,197					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective										31,451,835	74,459,286		141,441,318	XXX	141,441,318	35,530,197					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										31,451,835	74,459,286		141,441,318	XXX	141,441,318	35,530,197					XXX	XXX
0379999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999999. Total Purchased Options - Collars														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	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)
0419999999. Total Purchased Options - Other														XXX							XXX	XXX
0429999999. Total Purchased Options										31,451,835	74,459,286		141,441,318	XXX	141,441,318	35,530,197					XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999999. Total Written Options - Put Options														XXX							XXX	XXX
0809999999. Total Written Options - Caps														XXX							XXX	XXX
0819999999. Total Written Options - Floors														XXX							XXX	XXX
0829999999. Total Written Options - Collars														XXX							XXX	XXX
0839999999. Total Written Options - Other														XXX							XXX	XXX
0849999999. Total Written Options														XXX							XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999999. Total Swaps - Total Return														XXX							XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps														XXX							XXX	XXX
1269999999. Subtotal - Forwards														XXX							XXX	XXX
1399999999. Subtotal - Hedging Effective										31,451,835	74,459,286		141,441,318	XXX	141,441,318	35,530,197					XXX	XXX
1409999999. Subtotal - Hedging Other														XXX							XXX	XXX
1419999999. Subtotal - Replication														XXX							XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										31,451,835	74,459,286		141,441,318	XXX	141,441,318	35,530,197					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

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	13,570,197		13,570,197	13,570,197		13,570,197		
BARCLAYS BANK	G5GSEF7VJP5I70UK5573	Y	Y		25,791,916		25,791,916	25,791,916		25,791,916		
CIBC	2IGI19DL770X0HC3ZE78	Y	Y		4,068,597		4,068,597	4,068,597		4,068,597		
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y		29,159,627		29,159,627	29,159,627		29,159,627		
RBC CAPITAL	ES7IP3U3RHIGC71XBU11	Y	Y		12,176,072		12,176,072	12,176,072		12,176,072		
SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	Y	N		20,960,003		20,960,003	20,960,003		20,960,003		
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y		35,714,906		35,714,906	35,714,906		35,714,906		
0299999999. Total NAIC 1 Designation					127,871,121		127,871,121	127,871,121		127,871,121		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals					141,441,318		141,441,318	141,441,318		141,441,318		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					141,441,318							

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 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	6	7	8	9
						Book Balance at End of Each Month During Current Quarter			
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
ABN AMRO Clearing	Chicago, IL					9,191,959	8,540,896	8,717,092	XXX
The Bank of New York Mellon	New York, NY					(52,593,710)	(60,576,581)	(2,282,894)	XXX
Federal Home Loan Bank of Chicago	Chicago, IL					728,693	1,728,268	1,291,985	XXX
JPMorgan Chase Bank	New York, NY					7,954,785	9,901,397	12,786,604	XXX
KeyBank National Association	Cleveland, OH					25,000	25,335	1,734,216	XXX
The Northern Trust Company	Chicago, IL		1.990	186,216		16,769,089	11,922,848	51,784,750	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			5,525			XXX
0199999. Totals - Open Depositories		XXX	XXX	186,216		(17,918,660)	(28,457,837)	74,031,753	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	186,216		(17,918,660)	(28,457,837)	74,031,753	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	186,216		(17,918,660)	(28,457,837)	74,031,753	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds								
94975H-29-6	WELLS FARGO TREASURY		06/04/2019	0.000				
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO								
665279-20-4	NORTHERN INSTITUTIONAL PRIME OBLIG PORT		09/26/2019	0.000		234,836,496	526,879	989,092
8699999. Subtotal - All Other Money Market Mutual Funds						234,836,496	526,879	989,092
8899999 - Total Cash Equivalents						234,836,496	526,879	989,092