



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Bankers Conseco Life Insurance Company

NAIC Group Code02330233NAIC Company Code68560Employer's ID Number11-2857098
(Current)(Prior)

Organized under the Laws ofNew York, State of Domicile or Port of EntryNY

Country of DomicileUnited States of America

Licensed as business type:Life, Accident and Health [X] Fraternal Benefit Societies []

Incorporated/Organized04/29/1987Commenced Business07/13/1987

Statutory Home Office350 Jericho Turnpike, Suite 304Jericho, NY, US 11753
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office11825 North Pennsylvania Street
(Street and Number)
Carmel, IN, US 46032317-817-6100
(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address11825 North Pennsylvania StreetCarmel, IN, US 46032
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records350 Jericho Turnpike, Suite 304Jericho, NY, US 11753516-827-5763
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.bankerslife.com

Statutory Statement ContactShelly Ann Hitch317-817-6485
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OFFICERS

PresidentScott Louis Goldberg

TreasurerJeffrey Michael Kircher

SecretaryRachel Johanna Spehler #

ActuaryJeremy David Williams

OTHER

Bruce Keating Baude, Executive Vice President	Karen Jeannine DeToro, Executive Vice President	Eric Ronald Johnson, Executive Vice President
Paul Harrington McDonough, Executive Vice President	Matthew Joseph Zimpfer, Executive 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
Rocco Francis Tarasi, III, Chief Marketing Officer		

DIRECTORS OR TRUSTEES

Steven Martin DePerrior	Karen Jeannine DeToro	Scott Louis Goldberg
Paul Harrington McDonough	Rocco Francis Tarasi, III	Gregory Dean Turner
Ian Frederick Wismann	Ronald Lee Wobbeking	

State ofIndianaSS:
County ofHamilton

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.

/s/ Scott Louis Goldberg

/s/ Rachel Johanna Spehler

/s/ John Robert Kline

Scott Louis GoldbergPresident

Rachel Johanna SpehlerSecretary

John Robert KlineSVP & Chief Accounting Officer

Subscribed and sworn to before me this
7th day of August, 2020

Kristie L. Nave
Notary Public, State of Indiana, Marion County
My Commission Expires November 7, 2024

a. Is this an original filing? Yes [X] No []

b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	470,503,779		470,503,779	466,024,183
2. Stocks:				
2.1 Preferred stocks	4,465,600		4,465,600	4,465,600
2.2 Common stocks	267,818		267,818	321,182
3. Mortgage loans on real estate:				
3.1 First liens	3,942,856		3,942,856	3,942,856
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 (\$ (1,180,251)), cash equivalents (\$ 14,049,970) and short-term investments (\$)	12,869,719		12,869,719	11,754,339
6. Contract loans (including \$ premium notes)	5,696,662	18,703	5,677,959	5,794,794
7. Derivatives				
8. Other invested assets	8,734,473		8,734,473	7,237,384
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	506,480,908	18,703	506,462,205	499,540,339
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	5,682,729		5,682,729	5,509,524
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	352,676	90,279	262,397	250,648
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	8,631,965		8,631,965	7,679,182
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	986		986	1,637
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	763,621		763,621	
18.2 Net deferred tax asset	23,341,536	16,802,140	6,539,396	6,160,204
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)	110,810	110,810		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	2,098		2,098	2,674
24. Health care (\$) and other amounts receivable	1,486,050	1,472,772	13,278	12,534
25. Aggregate write-ins for other than invested assets				4,335,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	546,853,380	18,494,704	528,358,676	523,491,740
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	546,853,380	18,494,704	528,358,676	523,491,740
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Receivable for legal recoveries from settlements with third parties				4,335,000
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)				4,335,000

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$157,512,083 less \$ included in Line 6.3 (including \$ Modco Reserve)	157,512,083	153,519,140
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	282,024,290	279,202,560
3. Liability for deposit-type contracts (including \$ Modco Reserve)	143,600	200,680
4. Contract claims:		
4.1 Life	3,503,242	2,835,068
4.2 Accident and health	2,758,901	2,743,205
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)		
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 \$215,304 accident and health premiums	702,381	691,553
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 \$3,767 assumed and \$1,845 ceded	5,612	13,589
9.4 Interest Maintenance Reserve	16,331,006	16,465,392
10. Commissions to agents due or accrued-life and annuity contracts \$60,490 , accident and health \$ and deposit-type contract funds \$	60,490	29,678
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	1,261,875	1,353,854
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	(900,155)	(26,234)
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		1,468,927
15.2 Net deferred tax liability		
16. Unearned investment income	48,157	45,120
17. Amounts withheld or retained by reporting entity as agent or trustee	5,244	
18. Amounts held for agents' account, including \$1,621 agents' credit balances	1,621	194
19. Remittances and items not allocated	379,418	239,797
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	887,409	289,219
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	881,734	1,041,142
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		
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,196,801	1,850,280
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	467,803,709	461,963,165
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	467,803,709	461,963,165
29. Common capital stock	2,000,000	2,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	98,253,047	98,253,047
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(39,698,080)	(38,724,472)
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)	58,554,967	59,528,575
38. Totals of Lines 29, 30 and 37	60,554,967	61,528,575
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	528,358,676	523,491,740
DETAILS OF WRITE-INS		
2501. Unclaimed funds	2,196,801	1,850,280
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,196,801	1,850,280
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

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	33,212,335	34,617,506	65,921,248
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	11,885,381	11,666,721	23,428,169
4. Amortization of Interest Maintenance Reserve (IMR)	314,431	373,026	742,512
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
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			
8.3 Aggregate write-ins for miscellaneous income			9,584,100
9. Totals (Lines 1 to 8.3)	45,412,146	46,657,253	99,676,029
10. Death benefits	15,345,162	10,274,023	19,063,401
11. Matured endowments (excluding guaranteed annual pure endowments)	47,851	63,198	118,769
12. Annuity benefits	699,333	546,683	1,237,197
13. Disability benefits and benefits under accident and health contracts	7,895,837	7,660,641	15,611,391
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,252,932	2,970,399	5,206,613
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	16,916	97,322	109,622
18. Payments on supplementary contracts with life contingencies	32,295	32,295	64,590
19. Increase in aggregate reserves for life and accident and health contracts	6,814,674	12,186,123	26,751,014
20. Totals (Lines 10 to 19)	33,105,001	33,830,683	68,162,597
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,455,585	2,397,618	4,894,737
22. Commissions and expense allowances on reinsurance assumed	1,039	1,457	3,940
23. General insurance expenses and fraternal expenses	8,586,726	9,330,378	18,656,974
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,006,239	768,332	1,958,224
25. Increase in loading on deferred and uncollected premiums	1,036,451	1,203,018	193,167
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	46,191,041	47,531,486	93,869,639
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(778,895)	(874,233)	5,806,390
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(778,895)	(874,233)	5,806,390
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,551	177,294	2,452,142
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)	(784,446)	(1,051,527)	3,354,248
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(10,928) (excluding taxes of \$47,860 transferred to the IMR)	(41,110)	(1,717,812)	(3,048,936)
35. Net income (Line 33 plus Line 34)	(825,555)	(2,769,339)	305,312
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	61,528,575	59,443,759	59,443,759
37. Net income (Line 35)	(825,555)	(2,769,339)	305,312
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(11,206)(42,158)	(42,158)	(14,632)	161,989
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	225,980	853,797	2,059,123
41. Change in nonadmitted assets	266,316	(487,707)	(1,775,375)
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	(598,191)	1,129,991	1,333,767
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			
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			
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus for the year (Lines 37 through 53)	(973,608)	(1,287,890)	2,084,816
55. Capital and surplus, as of statement date (Lines 36 + 54)	60,554,967	58,155,869	61,528,575
DETAILS OF WRITE-INS			
08.301. Legal recoveries from settlements with third parties			9,584,100
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)			9,584,100
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)			
5301.			
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)			

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

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	31,134,138	32,235,128	65,257,322
2. Net investment income	11,630,619	11,102,597	22,608,318
3. Miscellaneous income	4,335,650	188	5,247,651
4. Total (Lines 1 to 3)	47,100,408	43,337,913	93,113,291
5. Benefit and loss related payments	25,614,434	21,775,403	41,385,642
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	12,772,920	12,144,368	24,591,198
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 36,932 tax on capital gains (losses)	2,275,031	(237,386)	215,207
10. Total (Lines 5 through 9)	40,662,385	33,682,385	66,192,047
11. Net cash from operations (Line 4 minus Line 10)	6,438,023	9,655,527	26,921,244
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	36,815,361	56,324,691	66,949,803
12.2 Stocks		3,492,528	3,492,528
12.3 Mortgage loans		1,194,710	1,194,710
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,788	(515)	(1,282)
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	36,818,150	61,011,415	71,635,759
13. Cost of investments acquired (long-term only):			
13.1 Bonds	41,036,368	68,898,834	95,153,572
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	1,498,005	3,578,065	4,753,325
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	42,534,373	72,476,899	99,906,897
14. Net increase (or decrease) in contract loans and premium notes	(118,244)	120,872	350,288
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,597,979)	(11,586,355)	(28,621,427)
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			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(57,080)	(60,202)	(97,813)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	332,416	385,237	(817,011)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	275,337	325,036	(914,824)
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)	1,115,380	(1,605,792)	(2,615,007)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	11,754,339	14,369,346	14,369,346
19.2 End of period (Line 18 plus Line 19.1)	12,869,719	12,763,554	11,754,339

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

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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	24,909,342	24,834,774	45,817,681
3. Ordinary individual annuities	2,407,836	3,587,090	7,945,063
4. Credit life (group and individual)			
5. Group life insurance			292
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	5,824,160	6,081,096	11,998,379
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	33,141,338	34,502,960	65,761,415
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	33,141,338	34,502,960	65,761,415
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	33,141,338	34,502,960	65,761,415
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)			

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Bankers Consecos Life Insurance Company (“Company”) are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services (“Department”).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for reporting the financial condition and results of operations of an insurance company and determining its solvency under New York Insurance Law. The *Accounting Practices and Procedures* manual (“NAIC SAP”) has been adopted as a component of prescribed and permitted practices by the State of New York.

The State of New York may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. As required by New York, the Company uses continuous CARVM reserving methods for its deferred annuity contracts versus curtate CARVM reserving methods required by NAIC SAP. If curtate reserving methods were used for contracts issued beginning January 1, 2001, surplus would be increased by \$216,721 and \$194,860 as of June 30, 2020 and December 31, 2019, respectively. Additionally, net income for the six months ended June 30, 2020 and the year ended December 31, 2019 would be increased by \$21,861 and \$41,299, respectively. Using curtate CARVM reserving methods for deferred annuity contracts would not have caused the Company’s risk-based capital to trigger a regulatory event. 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 New York is shown below:

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) Bankers Consecos Life Insurance Company, State of New York basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (825,555)	\$ 305,312
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	(21,861)	(41,299)
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	<u>\$ (803,694)</u>	<u>\$ 346,611</u>
SURPLUS					
(5) Bankers Consecos Life Insurance Company, State of New York basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 60,554,967	\$ 61,528,575
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	(216,721)	(194,860)
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	<u>\$ 60,771,688</u>	<u>\$ 61,723,435</u>

B. No significant changes

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

No other significant changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

NOTES TO FINANCIAL STATEMENTS

4. Discontinued Operations

None

5. Investments

A.

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 six months ended June 30, 2020 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 June 30, 2020 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held loan-backed bonds, structured securities and beneficial interests.
- (4) Loan-backed bonds, structured securities and beneficial interests owned at June 30, 2020 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	\$	1,328,608
2. 12 Months or Longer	\$	129,163
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$	16,574,183
2. 12 Months or Longer	\$	820,969
- (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. - K.

None

L.

No significant changes

M. - P.

None

Q.

No significant changes

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

None

7. Investment Income

No significant changes

8. Derivative Instruments

None

9. Income Taxes

No significant changes

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

No significant changes

11. Debt

None

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

No significant changes

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

No significant changes

14. Liabilities, Contingencies and Assessments

A. - E.

No significant changes

F. All Other Contingencies

On December 19, 2018, Melanie Cyganowski, as Equity Receiver for Platinum Partners Credit Opportunities Master Fund, LP ("PPCO") and other Platinum entities (the "PPCO Receiver") brought an action in the United States District Court for the Southern District of New York, *Cyganowski v. Beechwood Re Ltd, et al.*, alleging, among other claims, fraud, aiding and abetting fraud, fraudulent transfer and violation of the Racketeer Influenced and Corrupt Organizations Act against numerous defendants, including Beechwood Re Ltd. ("BRe") and many of its affiliates and CNO Financial Group, Inc. ("CNO"), the Company, Washington National Insurance Company ("Washington National") and 40|86 Advisors, Inc. ("40|86 Advisors") (collectively, the "CNO Parties"). The PPCO Receiver alleged that Platinum insiders conspired with BRe and its principals and affiliates in a massive fraudulent scheme to enrich the Platinum and BRe insiders to the detriment of Platinum investors and creditors. The PPCO Receiver alleged that CNO, the Company, Washington National and 40|86 Advisors had liability for the fraudulent scheme of the Platinum and BRe insiders under a theory that they turned a blind eye to the fraudulent scheme due to their desire to transfer unprofitable legacy portfolios of long-term care insurance via the reinsurance transactions with BRe. On January 24, 2019, the court consolidated the PPCO Receiver action with two other cases (to which the CNO companies are not parties) before it for at least discovery purposes. On August 19, 2019, the court granted in their entirety CNO's and 40|86 Advisors' motions to dismiss the PPCO Receiver's claims against them. The court granted in part and denied in part the motions to dismiss of the Company and Washington National, dismissing the PPCO Receiver's claims for, among other things, fraud, aiding and abetting fraud, securities fraud and violation of the Racketeer Influenced and Corrupt Organizations Act, while denying the Company's and Washington National's motions to dismiss the PPCO Receiver's fraudulent transfer and unjust enrichment claims. The Company and Washington National agreed with the PPCO Receiver to fully settle the *Cyganowski* case. Under the settlement, neither the Company nor Washington National will incur any liability or make any payment to anyone, but instead they were granted an unsecured claim against PPCO's estate. The settlement agreement states that the PPCO Receiver's decision to enter into the agreement was based in part on the CNO Parties' credible arguments based on an expansive documentary record that the CNO Parties were not knowing participants in any fraud perpetrated by any of the Platinum funds or any of the Beechwood entities, but were instead purely victims of such fraud schemes. The settlement agreement was approved by the court, and the PPCO Receiver and all CNO Parties have filed a Stipulation of Dismissal with Prejudice that was accepted by the Court. The *Cyganowski* case is thus completely concluded.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

On April 9, 2019, the Company and Washington National commenced an action entitled *Bankers Consecos Life Insurance Company and Washington National Insurance Company v. Wilmington Trust, National Association*, in the Supreme Court of the State of New York, County of New York, Commercial Division (the "Wilmington Action"). In the Wilmington Action, the Company and Washington National assert claims against Wilmington Trust, National Association ("Wilmington") for breaching its express contractual obligations under four trust agreements pursuant to which Wilmington was the trustee in regard to trust assets ceded as part of reinsurance agreements with BRe, as well as for breaching its fiduciary duties to the Company and Washington National. The Court granted Wilmington's motion to dismiss this litigation. The Company and Washington National are appealing the Court's decision.

On June 7, 2019, the Joint Official Liquidators of Platinum Partners Value Arbitrage Fund L.P. (in Official Liquidation) and Principal Growth Strategies, LLC, commenced suit against, among others, the CNO Parties in Delaware Chancery Court. Plaintiffs allege that the CNO Parties were unjustly enriched when they terminated the Company's and Washington National's reinsurance agreements with BRe and recaptured assets from reinsurance trusts, in particular, Agera securities. Plaintiffs contend that the Agera securities were fraudulently transferred to the Reinsurance Trusts by other Platinum-related entities and they are seeking to claw back those Agera securities, or the value of those assets, from the CNO Parties. The CNO Parties are vigorously contesting the plaintiff's claims. The CNO Parties had removed the case to the United States District Court for the District of Delaware but on April 6, 2020, the District Court granted the plaintiff's motion to remand the case back to the Delaware Chancery Court. The Plaintiff has filed an Amended Complaint and the CNO Parties will respond.

On June 28, 2019, the Company and Washington National commenced an action entitled *Bankers Consecos Life Insurance Company and Washington National Insurance Company v. KPMG LLP*, in the Supreme Court of the State of New York, County of New York, Commercial Division (the "KPMG Action"). In the KPMG Action, the Company and Washington National assert claims against KPMG LLP ("KPMG") for aiding and abetting fraud, constructive fraud and negligent misrepresentation arising from KPMG's alleged role in the Platinum Partners' scheme to defraud the Company and Washington National into reinsuring its long-term care business with BRe. The Court granted KPMG's motion to dismiss this litigation. The Company and Washington National are appealing the Court's decision.

No other 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

None

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 six months ended June 30, 2020 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 June 30, 2020

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
Industrial and miscellaneous (unaffiliated)	\$ —	\$ —	\$ 787,301	\$ —	\$ 787,301
Common stock					
Industrial and miscellaneous (unaffiliated)	—	267,819	—	—	267,819
Cash equivalents					
All other money market mutual funds	14,049,970	—	—	—	14,049,970
Total Assets at fair value/NAV	<u>\$14,049,970</u>	<u>\$ 267,819</u>	<u>\$ 787,301</u>	<u>\$ —</u>	<u>\$15,105,090</u>
Total Liabilities at fair value	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

(2) Current Quarter 2020 Progression of Fair Value Measurements in Level 3

	Balance at 3/31/2020	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 6/30/2020
Bonds (Industrial and miscellaneous - unaffiliated)	\$ 787,301	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 787,301
Total	\$ 787,301	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 787,301

(3) There were no transfers between levels during the second quarter of 2020.

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

Valuation Hierarchy

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

Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

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 June 30, 2020, the reported fair value of the Company’s investment in Level 3 industrial and miscellaneous bonds was \$787,301. 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 June 30, 2020, the reported fair value of the Company’s investment in Level 2 industrial and miscellaneous common stock warrants was \$7,198. The Company measured the fair value of these investments based on an independent pricing service valuation model using the observable inputs based on the warrant characteristics.

As of June 30, 2020, the reported fair value of the Company’s investment in other Level 2 industrial and miscellaneous common stock was \$260,621. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

(5) None

B. - C.

As of June 30, 2020, 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	\$ 542,700,767	\$ 470,503,779	\$ —	\$ 539,849,266	\$ 2,851,501	\$ —
Preferred stock	4,632,700	4,465,600	—	4,632,700	—	—
Common stock	267,819	267,819	—	267,819	—	—
Mortgage loans	4,199,590	3,942,856	—	—	4,199,590	—
Cash	(1,180,251)	(1,180,251)	(1,180,251)	—	—	—
Cash equivalents	14,049,970	14,049,970	14,049,970	—	—	—
Surplus debentures	9,880,065	8,734,473	—	8,760,065	1,120,000	—
Contract loans	5,696,662	5,677,959	—	—	5,696,662	—
Total Assets	<u>\$ 580,247,322</u>	<u>\$ 506,462,205</u>	<u>\$ 12,869,719</u>	<u>\$ 553,509,850</u>	<u>\$13,867,753</u>	<u>\$ —</u>
Deposit-type contracts	\$ 148,385	\$ 143,600	\$ —	\$ —	\$ 148,385	\$ —
Total Liabilities	<u>\$ 148,385</u>	<u>\$ 143,600</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 148,385</u>	<u>\$ —</u>

D - E.

None

21. Other Items

A - B.

None

C. Other Disclosures

The novel coronavirus ("COVID-19") pandemic has negatively impacted the U.S. and global economies, created significant volatility and disruption in the capital markets, dramatically increased unemployment levels and has fueled concerns that it will lead to a global recession. Depending on the duration and severity of the pandemic, we foresee the potential for adverse impacts related to, among other things: (i) sales results; (ii) insurance product margins; (iii) net investment income; (iv) invested assets; (v) regulatory capital; (vi) liabilities for insurance products; and (vii) income tax assets. The full extent to which COVID-19 will impact our business, results of operations and financial condition remains uncertain. For the six months ended June 30, 2020, the Company has incurred an estimated \$3.0 million in death benefits, net of reserves released, resulting from the COVID-19 pandemic.

D. - I.

No significant changes

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, August 11, 2020. 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 six months of 2020, 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, 2019 were \$45,645,701. As of June 30, 2020, \$6,731,093 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$39,411,632 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$497,024 unfavorable prior year development from December 31, 2019 to June 30, 2020. This development was 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. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

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

None

30. Premium Deficiency Reserves

None

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

None

NOTES TO FINANCIAL STATEMENTS

36. Loss/Claim Adjustment Expenses

No significant changes

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [] No [X]

1.2

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

Yes [] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

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

Yes [X] No []

3.2

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

Yes [] No [X]

3.3

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

3.4

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

Yes [X] No []

3.5

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

0001224608

4.1

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

Yes [] No [X]

4.2

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

1 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?
If yes, attach an explanation.

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

6.1

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

12/31/2018

6.2

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

12/31/2013

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).

11/08/2018

6.4

By what department or departments?
New York

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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$
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 [] No [X]
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ | \$ |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

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

Yes [] No [] N/A [X]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$
- 16.2

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

\$
- 16.3

Total payable for securities lending reported on the liability page.

\$

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
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 invested assets?..... Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

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

1 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.	549300WH223WQWWQD59	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 [] No [X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

1.14

Total Mortgages in Good Standing

\$

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

\$

3,942,856

1.44

Total Mortgages in Process of Foreclosure

\$

3,942,856

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

3,942,856

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

183.980

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

28.056

%

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

[]

No

[X]

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

[X]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

Showing All New Reinsurance Treaties - Current Year to Date

10

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	N						
2.	Alaska	AK	N						
3.	Arizona	AZ	N						
4.	Arkansas	AR	N						
5.	California	CA	N						
6.	Colorado	CO	N						
7.	Connecticut	CT	N						
8.	Delaware	DE	N						
9.	District of Columbia	DC	N						
10.	Florida	FL	N						
11.	Georgia	GA	N						
12.	Hawaii	HI	N						
13.	Idaho	ID	N						
14.	Illinois	IL	N						
15.	Indiana	IN	N						
16.	Iowa	IA	N						
17.	Kansas	KS	N						
18.	Kentucky	KY	N						
19.	Louisiana	LA	N						
20.	Maine	ME	N						
21.	Maryland	MD	N						
22.	Massachusetts	MA	N						
23.	Michigan	MI	N						
24.	Minnesota	MN	N						
25.	Mississippi	MS	N						
26.	Missouri	MO	N						
27.	Montana	MT	N						
28.	Nebraska	NE	N						
29.	Nevada	NV	N						
30.	New Hampshire	NH	N						
31.	New Jersey	NJ	N						
32.	New Mexico	NM	N						
33.	New York	NY	L	22,905,998	2,407,836	5,528,024		30,841,859	
34.	North Carolina	NC	N						
35.	North Dakota	ND	N						
36.	Ohio	OH	N						
37.	Oklahoma	OK	N						
38.	Oregon	OR	N						
39.	Pennsylvania	PA	N						
40.	Rhode Island	RI	N						
41.	South Carolina	SC	N						
42.	South Dakota	SD	N						
43.	Tennessee	TN	N						
44.	Texas	TX	N						
45.	Utah	UT	N						
46.	Vermont	VT	N						
47.	Virginia	VA	N						
48.	Washington	WA	N						
49.	West Virginia	WV	N						
50.	Wisconsin	WI	N						
51.	Wyoming	WY	N						
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate Other Aliens	OT	XXX						
59.	Subtotal		XXX	22,905,998	2,407,836	5,528,024		30,841,859	
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX			223,737		223,737	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	22,905,998	2,407,836	5,751,761		31,065,596	
96.	Plus Reinsurance Assumed		XXX	96,643		645		97,288	
97.	Totals (All Business)		XXX	23,002,641	2,407,836	5,752,406		31,162,884	
98.	Less Reinsurance Ceded		XXX	28,746				28,746	
99.	Totals (All Business) less Reinsurance Ceded		XXX	22,973,896	2,407,836	5,752,406		31,134,138	
DETAILS OF WRITE-INS									
58001.			XXX						
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						
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..... 1

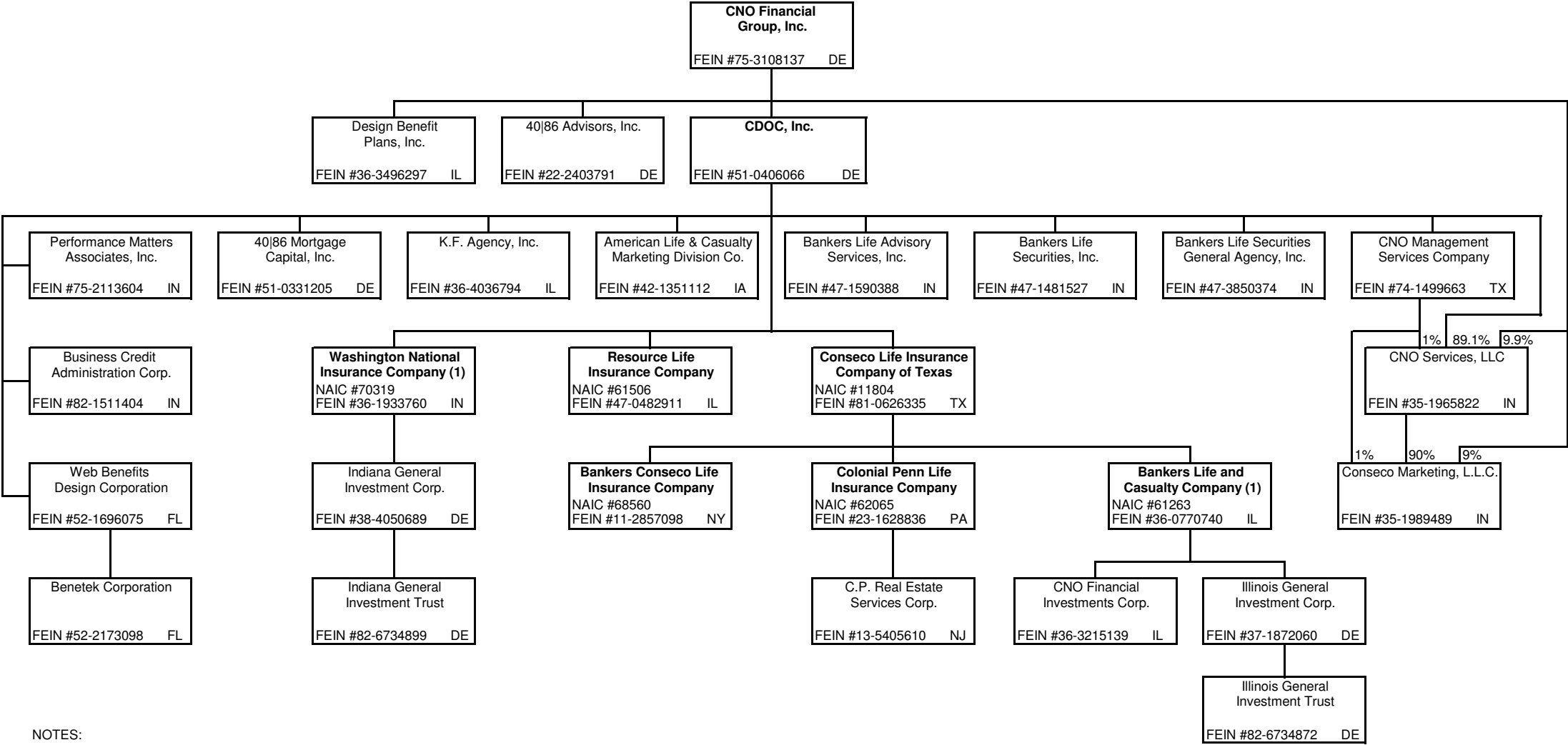
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

N - None of the above - Not allowed to write business in the state.....56

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

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

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



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

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0233	CNO Financial Group, Inc.	.68560	11-2857098				Bankers Conseco Life Insurance Company	.NY	.RE	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	.IA	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	.NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			37-1872060				Illinois General Investment Corp.	.DE	.NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			82-6734872				Illinois General Investment Trust	.DE	.NIA	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	.DE	.UIP	Publicly held				.N	.0100
			51-0406066				CDOC, Inc.	.DE	.UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			22-2403791				40186 Advisors, Inc.	.DE	.NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			36-3496297				Design Benefit Plans, Inc.	.IL	.NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			75-2113604				Performance Matters Associates, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			51-0331205				40186 Mortgage Capital, Inc.	.DE	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			36-4036794				K.F. Agency, Inc.	.IL	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
							American Life & Casualty Marketing Division Co.	.IA	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			42-1351112				Bankers Life Advisory Services, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			47-1590388				Bankers Life Securities, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			47-1481527				Bankers Life Securities General Agency, Inc.								
			47-3850374					.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			82-1511404				Business Credit Administration Corp.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			52-1696075				Web Benefits Design Corporation	.FL	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			52-2173098				Benetek Corporation	.FL	.NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	.N	
			74-1499663				CNO Management Services Company	.TX	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conseco Marketing, L.L.C.	.IN	.NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conseco Marketing, L.L.C.	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conseco Marketing, L.L.C.	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.N	

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

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

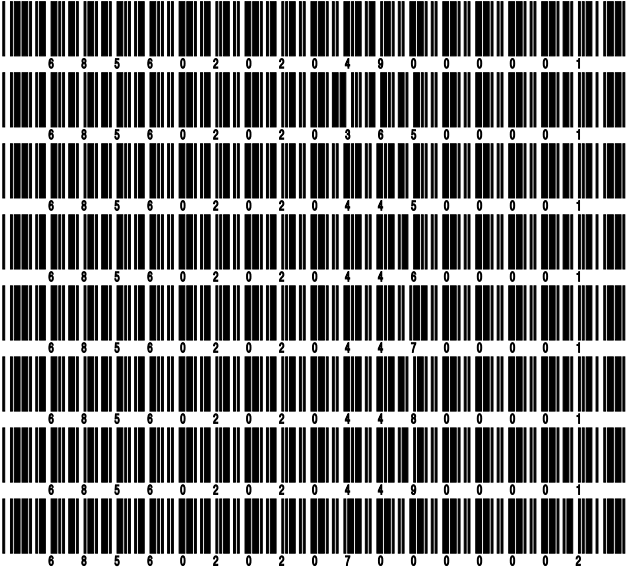
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
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?	NO
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.	NO

Explanation:

1. None
2. None
3. None
4. None
5. None
6. None
7. None
8. None

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	3,942,856	5,137,566
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		1,194,710
8. Deduct amortization of premium and mortgage interest points and commitment fees		
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)	3,942,856	3,942,856
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	3,942,856	3,942,856
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,942,856	3,942,856

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,237,385	2,485,072
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,498,005	3,578,065
2.2 Additional investment made after acquisition		1,175,260
3. Capitalized deferred interest and other		
4. Accrual of discount	87	183
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	1,003	1,195
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,734,473	7,237,385
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,734,473	7,237,385

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	470,810,954	450,292,235
2. Cost of bonds and stocks acquired	41,036,368	95,153,572
3. Accrual of discount	244,613	612,552
4. Unrealized valuation increase (decrease)	(53,363)	205,048
5. Total gain (loss) on disposals	173,079	(1,546,574)
6. Deduct consideration for bonds and stocks disposed of	36,815,361	70,487,287
7. Deduct amortization of premium	159,104	343,017
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		3,120,518
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		44,943
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	475,237,186	470,810,954
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	475,237,186	470,810,954

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 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)	221,123,258	10,412,473	11,941,445	(4,161,642)	221,123,258	215,432,644		236,473,877
2. NAIC 2 (a)	242,181,734	4,984,520	9,756,780	1,741,441	242,181,734	239,150,915		218,729,006
3. NAIC 3 (a)	14,638,936		1,987,245	1,531,154	14,638,936	14,182,845		10,033,988
4. NAIC 4 (a)			5,000	955,073		950,073		
5. NAIC 5 (a)								
6. NAIC 6 (a)	787,301				787,301	787,301		787,301
7. Total Bonds	478,731,229	15,396,993	23,690,470	66,026	478,731,229	470,503,778		466,024,172
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	4,465,600				4,465,600	4,465,600		4,465,600
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	4,465,600				4,465,600	4,465,600		4,465,600
15. Total Bonds and Preferred Stock	483,196,829	15,396,993	23,690,470	66,026	483,196,829	474,969,378		470,489,772

(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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,049,048	13,699,549
2. Cost of cash equivalents acquired	68,109,970	97,400,000
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	2,788	(1,282)
6. Deduct consideration received on disposals	61,111,836	104,049,220
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)	14,049,970	7,049,048
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	14,049,970	7,049,048

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 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

[illegible][illegible]

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE 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
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE		.06/05/2020	CITIGROUP GLOBAL		1,000,000	1,000,000		1FE
612285-AP-1	MONTEBELLO CA PENSN OBLIG		.06/11/2020	WELLS FARGO SECURITY		1,043,500	1,000,000	.591	1FE
646066-76-9	NEW JERSEY ST EDUCNL FACS AUT		.06/05/2020	BOFA SECURITIES INC		1,000,000	1,000,000		1FE
68304F-AP-1	ONTARIO CA PENSN OBLIG		.05/13/2020	HILLTOP SECURITIES		1,000,000	1,000,000		1FE
70227R-BE-9	PASADENA CA PENSION OBLIG		.05/07/2020	BOFA SECURITIES INC		1,428,885	1,500,000	1,349	1FE
769036-BT-0	RIVERSIDE CA PENSN OBLG		.06/05/2020	BOFA SECURITIES INC		1,000,000	1,000,000		1FE
76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG		.04/23/2020	RAYMOND JAMES		1,000,000	1,000,000		1FE
79772E-DN-6	SAN FRANCISCO CITY & CNTY CA C		.05/08/2020	STIFEL NICOLAUS		1,500,000	1,500,000		1FE
798736-AR-5	SAN LUIS UNIT/WESTLANDS WTR DI		.06/05/2020	CITIGROUP GLOBAL		1,000,000	1,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,972,385	10,000,000	1,940	XXX
035240-AU-4	ANHEUSER-BUSCH INBEV WOR		.04/01/2020	MORGAN STANLEY & CO		1,494,375	1,500,000		2FE
232434-AE-0	CWALT 2006-OC8 2A3		.05/26/2020	CAPITALIZED INTEREST			.60		1FM
534187-BL-2	LINCOLN NATIONAL CORP		.05/08/2020	CITIGROUP GLOBAL		.999,120	1,000,000		2FE
64828M-BK-2	NRZT 2017-3A B3		.05/29/2020	AMHERST PIERPONT		.440,088	.419,497	.63	1Z
75157D-AC-8	RAMP 2007-RS2 A3		.05/26/2020	CAPITALIZED INTEREST			.833		1FM
87264A-AY-1	T-MOBILE USA INC		.04/02/2020	BARCLAYS CAPITAL		1,493,625	1,500,000		2FE
91533B-AF-7	UPJOHN INC		.06/17/2020	GOLDMAN SACHS & CO		.997,400	1,000,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,424,608	5,420,390	63	XXX
8399997. Total - Bonds - Part 3						15,396,993	15,420,390	2,003	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						15,396,993	15,420,390	2,003	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
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						15,396,993	XXX	2,003	XXX

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- 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 Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
36205D-CC-0	GN 387167		06/01/2020	MBS PAYDOWN		9,590	9,590	9,704	9,595		(5)		(5)		9,590				327	10/15/2025	1
0599999	Subtotal - Bonds - U.S. Governments					9,590	9,590	9,704	9,595		(5)		(5)		9,590				327	XXX	XXX
00287Y-CN-7	ABBVIE INC		05/14/2020	RETURN OF CAPITAL		1,500		1,500	1,500					1,500						03/15/2045	2FE
004375-AN-1	ACCR 2003-2 A1		06/01/2020	MBS PAYDOWN		1,810	1,810	1,771	1,807		2		2		1,810				32	10/25/2033	1FM
00442V-AA-5	ACE 2006-ASP3 A1		06/25/2020	MBS PAYDOWN		16,967	16,967	13,362	16,580		387		387		16,967				114	06/25/2036	1FM
02148G-AD-5	CWALT 2007-OA8 2A1		06/25/2020	MBS PAYDOWN		25,483	25,554	20,196	25,347		136		136		25,483				156	06/25/2047	1FM
038779-AA-2	ARBYS 2015-1A A2		04/30/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500					2,500					62	10/30/2045	2FE
04544Q-AD-9	ABSHE 2006-HE7 A4		06/25/2020	MBS PAYDOWN		13,991	13,991	9,286	13,839		152		152		13,991				83	11/25/2036	1FM
04546K-AA-6	AASET 2018-2A A		06/05/2020	VARIOUS		772,552	876,898	876,870	876,930		(45)		(45)		876,886		(104,333)	(104,333)	18,727	11/18/2038	1FE
05532V-BE-6	BCAP 2010-RR2 5A2		06/01/2020	MBS PAYDOWN		5,322	5,322	5,269	5,318		5		5		5,322				102	12/26/2036	1FM
05946X-WF-6	BAFC 2005-3 1A23		06/01/2020	MBS PAYDOWN		3,454	3,454	3,354	3,448		6		6		3,454				79	06/25/2035	1FM
06427D-AS-2	BACM 2017-BNK3 A4		04/02/2020	BOFA SECURITIES INC		1,061,523	1,000,000	1,039,219	1,029,275		(1,046)		(1,046)		1,028,229		33,295	33,295	12,410	02/15/2050	1FM
07332V-BD-6	BBCMS 2017-C1 A4		04/02/2020	WELLS FARGO SECURITY		1,048,633	1,000,000	1,039,219	1,029,345		(1,034)		(1,034)		1,028,311		20,322	20,322	12,757	02/15/2050	1FM
073879-LN-6	BSABS 2004-AC6 A1		06/01/2020	MBS PAYDOWN		4,741	4,741	4,601	4,742		(2)		(2)		4,741				78	11/25/2034	1FM
12515A-BE-9	CD 2016-CD2 A4		04/02/2020	CITIGROUP GLOBAL		1,055,313	1,000,000	1,036,055	1,026,758		(966)		(966)		1,025,792		29,520	29,520	12,243	11/10/2049	1FM
12590Y-AC-0	CPS 2016-B C		06/15/2020	MBS PAYDOWN		82,538	82,538	82,240	82,531		7		7		82,538				1,441	03/15/2022	1FE
12625K-AP-0	COMM 2013-OR8 D		06/09/2020	BAY CREST PARTNERS LLC		1,855,938	2,000,000	1,767,579	1,904,767		(5,543)		(5,543)		1,899,224		(43,287)	(43,287)	42,385	06/10/2046	1FM
12638P-CP-2	CSMC 2007-3 2A19		06/01/2020	MBS PAYDOWN		1,965	1,965	1,578	1,984		(19)		(19)		1,965				49	04/25/2037	1FM
12640B-HG-1	CSX CORP		06/25/2020	CITIGROUP GLOBAL		1,182,720	1,000,000	907,640	909,189		267		267		909,456		273,264	273,264	28,097	11/01/2066	2FE
126670-GT-9	CIVL 2005-13 AF6		06/01/2020	MBS PAYDOWN		11,038	10,941	9,710	10,909		129		129		11,038				198	04/25/2036	1FM
126673-NE-8	CIVL 2004-12 AF6		06/01/2020	MBS PAYDOWN		42	42	43	43		(1)		(1)		42				1	03/25/2035	1FM
12803P-AB-4	CAJUN 2017-1A A2		05/20/2020	MBS PAYDOWN		7,500	7,500	7,442	7,469		31		31		7,500				244	08/20/2047	2FE
16163Y-AE-4	CHASE 2016-SH1 M4		06/01/2020	MBS PAYDOWN		41,146	41,146	37,873	40,876		269		269		41,146				659	04/25/2045	2Z
19260M-AA-4	COIN 2017-1A A2		04/25/2020	MBS PAYDOWN		3,125	3,125	3,125	3,125					3,125					82	04/25/2047	2FE
20267T-AC-6	CBSLT 2016-A B		06/25/2020	MBS PAYDOWN		18,433	18,433	17,782	18,352		81		81		18,433				297	05/25/2040	1FE
20605P-AJ-0	CONCHO RESOURCES INC		06/19/2020	MORGAN STANLEY & CO		1,150,990	1,000,000	1,019,560	1,018,835		(165)		(165)		1,018,671		132,319	132,319	35,479	10/01/2047	2FE
232434-AE-0	CWALT 2006-OC8 2A3		04/25/2020	MBS PAYDOWN			1,542	914	(11)		11		11						10	11/25/2036	1FM
23312V-AF-3	DBJPM 2016-C3 A5		04/02/2020	BOFA SECURITIES INC		1,023,633	1,000,000	984,180	988,119		409		409		988,528		35,105	35,105	10,035	08/10/2049	1FM
25755T-AE-0	DPABS 2015-1A A211		04/25/2020	MBS PAYDOWN		2,500	2,500	2,466	2,492		8		8		2,500				56	10/25/2045	2FE
26078J-AF-7	DUPONT DE NEMOURS INC		06/02/2020	RBC CAPITAL MARKETS		1,315,230	1,000,000	1,257,460			(1,705)		(1,705)		1,255,755		59,475	59,475	29,955	11/15/2048	2FE
26138E-AT-6	KEURIG DR PEPPER INC		05/18/2020	RBC CAPITAL MARKETS		1,136,950	1,000,000	1,071,230	1,067,638		(595)		(595)		1,067,044				23,125	11/15/2045	2FE
26208L-AB-4	HONK 2016-1A A2		04/20/2020	MBS PAYDOWN		1,250	1,250	1,245	1,246		4		4		1,250				38	07/20/2046	2FE
32028P-AE-5	FFML 2006-FF11 2A3		06/25/2020	MBS PAYDOWN		15,737	15,737	11,429	15,514		223		223		15,737				108	08/25/2036	1FM
337738-AV-0	FISERV INC		05/18/2020	BOFA SECURITIES INC		1,170,040	1,000,000	1,057,010			(150)		(150)		1,056,860		113,180	113,180	16,989	07/01/2049	2FE
362334-GT-5	GSAA 2006-5 2A3		06/25/2020	MBS PAYDOWN		10,842	10,842	7,359	10,681		161		161		10,842				84	03/25/2036	1FM
362334-MH-4	GSAA 2006-6 AF6		06/01/2020	MBS PAYDOWN		11,065	11,065	6,653	11,028		37		37		11,065				86	03/25/2036	1FM
362341-ST-7	GSAA 2005-12 AF5		06/01/2020	MBS PAYDOWN		8,323	8,323	7,454	8,294		29		29		8,323				130	09/25/2035	1FM
37940X-AC-6	GLOBAL PAYMENTS INC		05/14/2020	BOFA SECURITIES INC		1,048,790	1,000,000	1,059,740	1,059,660		(404)		(404)		1,059,256		(10,466)	(10,466)	31,586	08/15/2049	2FE
42809H-AD-9	HESS CORP		06/09/2020	JP MORGAN SECURITIES		529,630	500,000	495,465	495,722		48		48		495,770		33,860	33,860	23,022	02/15/2041	3FE
45257V-AB-2	IMSA 2007-3 A1B		06/25/2020	MBS PAYDOWN		12,305	12,763	8,950	12,185		120		120		12,305				93	09/25/2037	1FM
46646R-AJ-2	JPMDB 2016-C4 A3		04/02/2020	DEUTSCHE BANK		1,039,688	1,000,000	1,003,359	1,002,199		(121)		(121)		1,002,079		37,609	37,609	10,907	12/15/2049	1FM
47760Q-AB-9	JIMMY 2017-1A A211		04/30/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500					2,500					61	07/30/2047	2FE
50543L-AA-0	LAFI 2016-1A A1		06/15/2020	VARIOUS		1,005,498	1,203,125	1,179,781	1,187,662		1,766		1,766		1,189,428		(183,930)	(183,930)	25,736	01/15/2042	1FE
57328A-AU-0	MARTIN MARIETTA MATERIAL		06/25/2020	JEFFERIES LLC		550,460	500,000	527,635	527,593		(281)		(281)		527,312		23,148	23,148	11,451	12/15/2047	2FE
65535V-PD-4	NAA 2005-AP3 A3		06/01/2020	MBS PAYDOWN		5,473	5,473	3,633	5,441		32		32		5,473				69	08/25/2035	1FM
65537K-AB-6	NELI 2007-1 2A1A		06/25/2020	MBS PAYDOWN		13,189	12,873	9,381	12,922		268		268		13,189				90	02/25/2037	1FM
674599-ON-3	OCCIDENTAL PETROLEUM CORPORATION		06/04/2020	CITIGROUP GLOBAL		607,500	1,000,000	991,770	991,784		114		114		991,897		(384,397)	(384,397)	30,683	03/15/2048	3FE
698900-AG-2	OVINTIV INC		06/09/2020	MORGAN STANLEY & CO		447,540	500,000	499,335	499,567		11		11		499,578		(52,038)	(52,038)	22,000	11/01/2031	3FE
73316N-AB-1	POPLR 2007-A A2		06/25/2020	MBS PAYDOWN		23,024	23,024	19,801	22,977		47		47		23,024				151	06/25/2047	1FM
76112B-SQ-4	RAAC 2005-SP1 2A3		06/01/2020	MBS PAYDOWN		12,011	12,011	10,870	11,989		22		22		12,011				297	09/25/2034	1FM
81744L-AA-2	SEMT 2007-2 1A1		06/20/2020	MBS PAYDOWN		4,883	4,883	4,327	4,808		74		74		4,883				30	06/20/2036	1FM
832696-AP-3	JM1 SMUCKER CO		05/18/2020	BARCLAYS CAPITAL		1,135,140	1,000,000	1,065,691			(279)		(279)		1,065,691		69,449	69,449	7,899	03/15/2045	2FE
85172N-AC-6	SLFT 2016-AA C		06/15/2020	MBS PAYDOWN		1,000,000	1,000,000	999,756	1,000,020		(20)		(20)		1,000,000				23,600	11/15/2029	1FE
855244-AH-2	STARBUCKS CORP		05/18/2020	RBC CAPITAL MARKETS		1,103,280	1,000,000	1,067,030			(249)		(249)		1,066,781		36,499	36,499	18,514	06/15/2045	2FE
86213A-AB-5	STR 2013-3A A2		06/20/2020	MBS PAYDOWN		4,965	4,965	5,224	4,978		(13)		(13)		4,965				108	11/20/2043	1FE
87244B-AA-6	TGIF 2017-1A A2		04/30/2020	MBS PAYDOWN		5,000	5,000	5,100	5,005		(5)		(5)		5,000				155	04/30/2047	4FE
87407P-AR-1	TAL 2014-3A A		06/20/2020	MBS PAYDOWN		18,750	18,750	17,671	18,621		129		129		18,750				255	11/21/2039	1FE

STATEMENT AS OF JUNE 30, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- 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 During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol	
907818-EG-9	UNION PACIFIC CORPORATION		05/18/2020	BARCLAYS CAPITAL		687,690	600,000	668,142	668,131		(199)		(199)		667,932		19,758	19,758	13,490	11/15/2065	2FE	
92348R-AB-4	VZOT 2017-3A A1B		06/20/2020	MBS PAYDOWN		228,627	228,627	228,743	228,627						228,627				1,488	04/20/2022	1FE	
92349F-AB-9	VZOT 2018-1A A1B		06/20/2020	MBS PAYDOWN		298,646	298,646	298,693	298,646						298,646				1,934	09/20/2022	1FE	
93364E-AA-2	WMHE 2007-HE3 1A		06/25/2020	MBS PAYDOWN		11,557	11,557	8,668	11,364				193		11,557				75	05/25/2037	1FM	
93934J-AD-6	WMABS 2006-HE2 A4		06/25/2020	MBS PAYDOWN		14,606	14,606	10,096	14,398				207		14,606				109	05/25/2036	1FM	
95000G-AY-0	WFCM 2016-BNK1 A3		04/02/2020	CREDIT SUISSE		990,781	1,000,000	960,195	970,264		1,051		1,051		971,316		19,465	19,465	9,208	08/15/2049	1FM	
227170-AG-2	CRNN 2014-2A A	C	06/18/2020	MBS PAYDOWN		27,778	27,778	26,296	27,585		193		193		27,778				378	11/18/2029	1FE	
37952U-AE-3	SEACO 2014-1A A2	C	06/17/2020	MBS PAYDOWN		14,500	14,500	13,591	14,396		104		104		14,500				187	07/17/2029	1FE	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						23,908,605	23,169,267	23,506,896	19,239,514		(6,109)		(6,109)		23,680,882		227,723	227,723	479,967	XXX	XXX	
8399997. Total - Bonds - Part 4						23,918,195	23,178,857	23,516,600	19,249,109		(6,114)		(6,114)		23,690,472		227,723	227,723	480,294	XXX	XXX	
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						23,918,195	23,178,857	23,516,600	19,249,109		(6,114)		(6,114)		23,690,472		227,723	227,723	480,294	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	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX	
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX	
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX	
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX	
9999999 - Totals						23,918,195	XXX	23,516,600	19,249,109		(6,114)		(6,114)		23,690,472		227,723	227,723	480,294	XXX	XXX	

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
The Bank of New York Mellon ... New York, NY					(1,568,399)	(2,046,138)	(2,033,165)	XXX
JPMorgan Chase Bank New York, NY					379,476	614,765	420,079	XXX
The Northern Trust Company Chicago, IL		1.290	824		598,442	427,880	407,838	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			25,000	25,000	24,998	XXX
0199999. Totals - Open Depositories	XXX	XXX	824		(565,481)	(978,493)	(1,180,251)	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	824		(565,481)	(978,493)	(1,180,251)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	824		(565,481)	(978,493)	(1,180,251)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]