



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

Conseco Life Insurance Company of Texas

NAIC Group Code 0233 0233 NAIC Company Code 11804 Employer's ID Number 81-0626335
(Current) (Prior)
Organized under the Laws of Texas, State of Domicile or Port of Entry TX
Country of Domicile United States of America
Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []
Incorporated/Organized 08/01/2003 Commenced Business 09/12/2003
Statutory Home Office 211 East 7th Street, Suite 620, Austin, TX, US 78701
(Street and Number) (City or Town, State, Country and Zip Code)
Main Administrative Office 11825 North Pennsylvania Street
(Street and Number)
Carmel, IN, US 46032 317-817-3700
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Mail Address 11825 North Pennsylvania Street, Carmel, IN, US 46032
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)
Primary Location of Books and Records 11825 North Pennsylvania Street
(Street and Number)
Carmel, IN, US 46032 317-817-3700
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Internet Website Address www.CNOinc.com
Statutory Statement Contact Shelly Ann Hitch, 317-817-6485
(Name) (Area Code) (Telephone Number)
Shelly.Hitch@CNOinc.com 317-817-2115
(E-mail Address) (FAX Number)

OFFICERS

President	<u>Paul Harrington McDonough</u>	Treasurer	<u>Jeffrey Michael Kircher</u>
Secretary	<u>Rachel Johanna Spehler</u>	Actuary	<u>Darrin Matthew Thomas</u>

OTHER

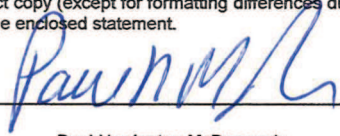
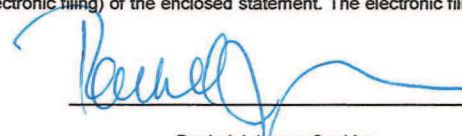
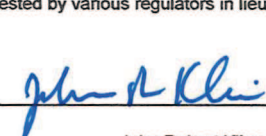
<u>Bruce Keating Baude, Executive Vice President</u>	<u>Karen Jeannine DeToro, Executive Vice President</u>	<u>Eric Ronald Johnson, Executive Vice President</u>
<u>Matthew Joseph Zimpfer, Executive Vice President</u>	<u>John Robert Kline, Senior Vice President</u>	<u>Gregory Dean Turner, Senior Vice President</u>
<u>Jeremy David Williams, Senior Vice President</u>		

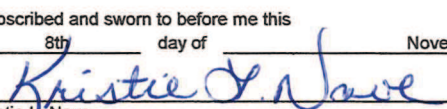
DIRECTORS OR TRUSTEES

<u>Karen Jeannine DeToro</u>	<u>Jeffrey Michael Kircher</u>	<u>John Robert Kline</u>
<u>Paul Harrington McDonough</u>	<u>Gregory Dean Turner</u>	

State of Indiana SS:
County of Hamilton

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

 Paul Harrington McDonough President	 Rachel Johanna Spehler Secretary	 John Robert Kline SVP & Chief Accounting Officer
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Subscribed and sworn to before me this
8th day of November, 2021

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

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

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

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	12,185,525		12,185,525	6,334,618
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	1,180,871,938		1,180,871,938	1,244,996,803
3. Mortgage loans on real estate:				
3.1 First liens				
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 (\$457,337), cash equivalents (\$23,380,281) and short-term investments (\$)	23,837,618		23,837,618	30,418,070
6. Contract loans (including \$ premium notes)	397,826	20	397,806	397,464
7. Derivatives				
8. Other invested assets				
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)	1,217,292,907	20	1,217,292,887	1,282,146,955
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	100,382		100,382	113,315
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,126	18	1,108	1,005
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	14,562		14,562	16,180
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,000		3,000	3,000
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	1,027		1,027	178
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	9,678,167		9,678,167	92,502,935
18.2 Net deferred tax asset	10,602,419	10,602,419		
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	499		499	
24. Health care (\$) and other amounts receivable	13,171		13,171	13,337
25. Aggregate write-ins for other than invested assets				
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,237,707,259	10,602,457	1,227,104,802	1,374,796,904
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	1,237,707,259	10,602,457	1,227,104,802	1,374,796,904
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.				
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)				

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$9,213,906 less \$ included in Line 6.3 (including \$ Modco Reserve)	9,213,906	9,296,303
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,581,097	1,574,460
4. Contract claims:		
4.1 Life	204,689	230,001
4.2 Accident and health		
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)	31,934	31,987
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 \$ accident and health premiums	1,919	1,911
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 \$ assumed and \$ ceded		
9.4 Interest Maintenance Reserve	657,757	680,321
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$		
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	37,229	17,470
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	(1,037,093)	(312,854)
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	8,481,562	84,884,083
15.2 Net deferred tax liability		
16. Unearned investment income	10,661	8,810
17. Amounts withheld or retained by reporting entity as agent or trustee	(90)	175
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	15,082	9,266
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	56,490	47,238
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		32,181
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	244,637	237,483
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	19,499,780	96,738,836
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	19,499,780	96,738,836
29. Common capital stock	700,000	700,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	749,550,000	749,550,000
33. Gross paid in and contributed surplus	2,753,591,537	2,753,591,537
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(2,296,236,516)	(2,225,783,469)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,206,905,021	1,277,358,068
38. Totals of Lines 29, 30 and 37	1,207,605,021	1,278,058,068
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,227,104,802	1,374,796,904
DETAILS OF WRITE-INS		
2501. Unclaimed funds	244,637	237,483
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)	244,637	237,483
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	81,062	87,300	111,644
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	188,845,368	190,039,983	237,890,171
4. Amortization of Interest Maintenance Reserve (IMR)	17,674	8,235	7,023
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	78	82	91
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. Totals (Lines 1 to 8.3)	188,944,182	190,135,599	238,008,928
10. Death benefits	140,108	224,573	304,892
11. Matured endowments (excluding guaranteed annual pure endowments)	15,089	16,098	17,936
12. Annuity benefits		40,894	40,894
13. Disability benefits and benefits under accident and health contracts	369	369	415
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	57,979	89,232	105,775
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	40,639	40,645	54,082
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(82,397)	(158,983)	(210,275)
20. Totals (Lines 10 to 19)	171,787	252,828	313,719
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)			
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	447,500	419,816	595,636
24. Insurance taxes, licenses and fees, excluding federal income taxes	(157,203)	(253,906)	(225,363)
25. Increase in loading on deferred and uncollected premiums	(585)	(607)	(995)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	461,499	418,132	682,997
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	188,482,683	189,717,468	237,325,932
30. Dividends to policyholders and refunds to members	23,966	22,345	28,012
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	188,458,717	189,695,123	237,297,920
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(81,522,119)	(42,318,848)	(74,967,509)
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)	269,980,835	232,013,971	312,265,429
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (excluding taxes of \$(1,300) transferred to the IMR)			(1)
35. Net income (Line 33 plus Line 34)	269,980,835	232,013,971	312,265,428
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,278,058,068	1,182,322,111	1,182,322,111
37. Net income (Line 35)	269,980,835	232,013,971	312,265,428
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	(84,124,865)	81,847,454	43,565,784
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(73,844,911)	(53,054,279)	(4,083,817)
41. Change in nonadmitted assets	73,845,145	53,054,130	4,083,578
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	(9,252)	32	4,985
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	(256,300,000)	(157,800,000)	(260,100,000)
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus for the year (Lines 37 through 53)	(70,453,047)	156,061,307	95,735,957
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,207,605,021	1,338,383,418	1,278,058,068
DETAILS OF WRITE-INS			
08.301.			
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)			
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 SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

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	83,479	90,181	114,968
2. Net investment income	188,859,684	137,107,005	184,957,655
3. Miscellaneous income	78	82	91
4. Total (Lines 1 to 3)	188,943,241	137,197,268	185,072,714
5. Benefit and loss related payments	280,484	387,723	501,555
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	994,777	(625,492)	210,353
8. Dividends paid to policyholders	24,018	23,837	29,690
9. Federal and foreign income taxes paid (recovered) net of \$ (1,300) tax on capital gains (losses)	(87,945,664)	(65,206,284)	(116,220,772)
10. Total (Lines 5 through 9)	(86,646,384)	(65,420,216)	(115,479,175)
11. Net cash from operations (Line 4 minus Line 10)	275,589,624	202,617,484	300,551,890
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,605	859,726	2,360,613
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(6,190)	(23,734)	(28,742)
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	(4,586)	835,992	2,331,871
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,852,044		
13.2 Stocks	20,000,000	41,000,000	41,000,000
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	25,852,044	41,000,000	41,000,000
14. Net increase (or decrease) in contract loans and premium notes	320	(24,399)	(28,258)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(25,856,949)	(40,139,609)	(38,639,872)
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	6,637	(6,681)	(21,090)
16.5 Dividends to stockholders	256,300,000	157,800,000	260,100,000
16.6 Other cash provided (applied)	(19,765)	55,357	46,680
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(256,313,128)	(157,751,324)	(260,074,410)
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) ..	(6,580,453)	4,726,551	1,837,608
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	30,418,070	28,580,462	28,580,462
19.2 End of period (Line 18 plus Line 19.1)	23,837,617	33,307,013	30,418,070

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

20.0001. Non-cash dividend paid in conjunction with settlement of tax receivable with affiliate		46,000,000	46,000,000
20.0002. Non-cash dividend received in conjunction with settlement of tax payable with subsidiary		53,000,000	53,000,000

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	82,851	89,168	113,804
3. Ordinary individual annuities			
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	82,851	89,168	113,804
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	82,851	89,168	113,804
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	82,851	89,168	113,804
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

Note #	Description	Page #
1	Summary of Significant Accounting Policies and Going Concern	7. 1
2	Accounting Changes and Corrections of Errors	7. 1
3	Business Combinations and Goodwill	7. 2
4	Discontinued Operations	7. 2
5	Investments	7. 2
6	Joint Ventures, Partnerships and Limited Liability Companies	7. 2
7	Investments	7. 2
8	Derivative Instruments	7. 3
9	Income Taxes	7. 3
10	Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties	7. 3
11	Debt	7. 4
12	Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences And Other Postretirement Benefit Plans	7. 4
13	Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations	7. 4
14	Liabilities, Contingencies and Assessments	7. 5
15	Leases	7. 6
16	Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk	7. 6
17	Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities	7. 6
18	Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans	7. 6
19	Direct Premium Written/Produced by Managing General Agents/Third Party Administrators	7. 6
20	Fair Value Measurements	7. 6
21	Other Items	7. 8
22	Events Subsequent	7. 8
23	Reinsurance	7. 8
24	Retrospectively Rated Contracts & Contracts Subject to Redetermination	7. 8
25	Change in Incurred Losses and Loss Adjustment Expenses	7. 8
26	Intercompany Pooling Arrangements	7. 8
27	Structured Settlements	7. 8
28	Health Care Receivables	7. 8
29	Participating Policies	7. 8
30	Premium Deficiency Reserves	7. 9
31	Reserves for Life Contracts and Annuity Contracts	7. 9
32	Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics	7. 9
33	Analysis of Life Actuarial Reserves by Withdrawal Characteristics	7. 9
34	Premium and Annuity Considerations Deferred and Uncollected	7. 9
35	Separate Accounts	7. 9
36	Loss/Claim Adjustment Expenses	7. 9

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

Accounting Practices

A. The financial statements of Conseco Life Insurance Company of Texas (“Company”) are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance (“Department”).

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

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Conseco Life Insurance Company of Texas, State of Texas basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 269,980,835	\$ 312,265,428
(2) State Prescribed Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(3) State Permitted Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1- 2 - 3 = 4)	XXX	XXX	XXX	<u>\$ 269,980,835</u>	<u>\$ 312,265,428</u>
SURPLUS					
(5) Conseco Life Insurance Company of Texas, State of Texas basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$1,207,605,021	\$1,278,058,068
(6) State Prescribed Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(7) State Permitted Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5- 6 - 7 = 8)	XXX	XXX	XXX	<u>\$1,207,605,021</u>	<u>\$1,278,058,068</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.
- (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

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

A. - C.

None

D. Loan-backed Securities

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

None

6. Joint Ventures, Partnerships and Limited Liability Companies

None

7. Investment Income

No significant changes

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

None

9. Income Taxes

The Company has significant non-life net operating loss carry-forwards ("NOLs") originating in 2003 principally related to losses on the cancellation of the common stock of Conseco Finance Corporation, a former affiliate. The Company's non-life affiliates generate taxable income which is offset by the non-life NOLs held by the Company. Pursuant to the intercompany tax sharing agreement, the Company's non-life affiliates reimburse the Company for utilization of the NOLs. For the nine months ended September 30, 2021, the Company utilized \$233,114,949 of NOLs resulting in a current tax benefit of \$48,954,139 related to the taxable income of non-life affiliates. In addition, the Company is able to utilize its NOLs to offset affiliated life insurance company taxable income subject to a 35% limitation in the Internal Revenue Code. In the first nine months of 2021, the Company utilized \$118,518,773 of NOLs resulting in a current tax benefit of \$24,888,942 related to the taxable income of life affiliates. The total current tax benefit for the nine months ended September 30, 2021 from NOL utilization is \$73,843,081.

The federal income tax recoverable at September 30, 2021 of \$9,678,167 included a receivable from CNO Financial Group, Inc. ("CNO") of \$7,231,647, a receivable from an affiliate of \$2,316,707 and a receivable from a subsidiary of \$129,813. At September 30, 2021, the federal income tax liability of \$8,481,562 was payable to subsidiaries.

In the third quarter of 2021, CNO received a tax refund from the IRS related to amended tax returns for the years 2016 through 2018 pursuant to provisions in the Coronavirus Aid, Relief, and Economic Security Act (the "CARES Act"). Pursuant to the intercompany tax sharing agreement, the Company received \$83,112,472 from CNO related to the refund and, in turn, paid \$83,112,472 to Bankers Life in the third quarter of 2021.

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

No other significant changes.

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

A., B., & C.

During 2021, the Company paid dividends from other than earned surplus to its sole shareholder, CDOC, Inc. ("CDOC") as follows:

- (1) On March 30, 2021, the Company paid an extraordinary dividend of \$63,100,000 in cash.
- (2) On June 30, 2021, the Company paid an extraordinary dividend of \$62,500,000 in cash.
- (3) On September 29, 2021, the Company paid an extraordinary dividend of \$130,700,000 in cash.

During 2021, the Company received shareholder dividends from its subsidiary, Bankers Life, as follows:

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

On June 30, 2021, the Company paid a contribution of \$20,000,000 in cash to the surplus of its subsidiary, Colonial Penn Life Insurance Company.

D. - M.

No significant changes

- N. Bankers Conseco Life Insurance Company ("Bankers Conseco Life"), a subsidiary domiciled in New York, has adopted certain accounting practices that differ from those found in NAIC SAP.

NOTES TO FINANCIAL STATEMENTS

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

As required by New York, Bankers Consec Life uses continuous CARVM reserving methods for its deferred annuity contracts versus curttate CARVM reserving methods required by NAIC SAP. If curttate reserving methods were used for contracts issued beginning January 1, 2001, surplus would be increased by \$237,852 and \$224,810 as of September 30, 2021 and December 31, 2020, respectively. Additionally, net income for the nine months ended September 30, 2021 and the year ended December 31, 2020 would be increased by \$13,042 and \$29,950, respectively. Using curttate CARVM reserving methods for deferred annuity contracts would not have caused Bankers Consec Life’s risk-based capital to trigger a regulatory event. In addition, New York has the right to permit other specific practices that deviate from prescribed practices. However, Bankers Consec Life has no such permitted practices.

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Bankers Consec Life	\$ 13,042	\$ 237,852	\$ 68,857,377	\$ 69,095,229

* Per AP&P Manual (without permitted or prescribed practices)

O. None

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

A. - I.

No significant changes

J. As of September 30, 2021, the portion of unassigned funds (surplus) represented or reduced by cumulative unrealized losses was \$363,256,387.

K. Information on the outstanding surplus debentures is as follows:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest and/or Principal
0901	9/29/1995	Var.(a)	\$ 50,000,000	Y	\$ 50,000,000	\$ 50,000,000	\$ —
0902	4/30/1999	Var.(a)	58,250,000	Y	58,250,000	58,250,000	—
0903	12/31/1998	Var.(a)	305,000,000	Y	305,000,000	305,000,000	—
0904	12/31/1998	Var.(a)	336,300,000	Y	336,300,000	336,300,000	—
Total	XXX	XXX	\$ 749,550,000	XXX	\$ 749,550,000	\$ 749,550,000	\$ —

(a) The Three Month LIBOR Rate + 4.0% effective until June 30, 2009. Beginning July 1, 2009, the greater of: (i) the Three Month LIBOR Rate + 4.0% or (ii) 6.5%. (6.5% as of September 30, 2021)

NOTES TO FINANCIAL STATEMENTS

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

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3 rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0901	\$ 2,430,822	\$ 102,438,829	— %	\$ —	\$ —	12/31/2030
0902	2,831,908	91,351,478	— %	—	—	12/31/2030
0903	14,828,014	512,973,683	— %	—	—	12/31/2030
0904	16,349,708	565,616,554	— %	—	—	12/31/2030
Total	\$ 36,440,452	\$ 1,272,380,544	XXX	\$ —	\$ —	XXX

No other significant changes

L. - M.

No significant changes

14. Liabilities, Contingencies and Assessments

A. - E. No significant changes

F. All Other Contingencies

- (1) On April 9, 2019, Bankers Consecos Life and Washington National Insurance Company ("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"). Bankers Consecos Life and Washington National seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. In the Wilmington Action, Bankers Consecos Life 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 Beechwood Re Ltd. ("BRe"), as well as for breaching its fiduciary duties to Bankers Consecos Life and Washington National. The Court granted Wilmington's motion to dismiss this litigation. Bankers Consecos Life and Washington National appealed the Court's decision. On April 20, 2021, the New York Appellate Division of the Supreme Court, First Judicial Department unanimously reversed the trial court and reinstated breach of contract and breach of fiduciary claims against Wilmington. The Wilmington Action is currently pending in the Supreme Court of the State of New York, County of New York, Commercial Division.

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, CNO Financial Group, Inc., Bankers Consecos Life, Washington National and 40186 Advisors, Inc. (collectively, the "CNO Parties") in Delaware Chancery Court. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the CNO Parties were unjustly enriched when they terminated Bankers Consecos Life'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. Plaintiffs have filed an Amended Complaint and the CNO Parties have moved to dismiss the Amended Complaint. The Delaware Chancery Court denied the CNO Parties' motions to dismiss the Amended Complaint on the basis of forum non conveniens, but granted the CNO Parties' motion to stay the case pending the conclusion of a related matter. After the stay is lifted, the court will address the CNO Parties' and other defendants' motions to dismiss the Amended Complaint on numerous other grounds.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

On June 28, 2019, Bankers Consecos Life 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"). Bankers Consecos Life and Washington National seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. In the KPMG Action, Bankers Consecos Life 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 Bankers Consecos Life and Washington National into reinsuring its long-term care business with BRe. The Court granted KPMG's motion to dismiss this litigation. Bankers Consecos Life and Washington National appealed the Court's decision. On December 1, 2020, the New York Appellate Division of the Supreme Court, First Judicial Department unanimously reversed the trial court and reinstated the aiding and abetting claim against KPMG. The KPMG Action is currently pending in the Supreme Court of the State of New York, County of New York, Commercial Division.

(2) No significant changes

15. Leases

None

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 nine months ended September 30, 2021 and reacquired within 30 days of the sale date.

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

None

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

None

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at September 30, 2021

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Cash equivalents					
All other money market mutual funds	\$ 23,380,280	\$ —	\$ —	\$ —	\$ 23,380,280
Total Assets at fair value/NAV	\$ 23,380,280	\$ —	\$ —	\$ —	\$ 23,380,280
Total Liabilities at fair value	\$ —	\$ —	\$ —	\$ —	\$ —

(2) - (3) The Company did not have any assets classified as Level 3 at September 30, 2021.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

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

Valuation Hierarchy

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

- Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.
- Level 2 - includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; and derivatives such as call options.
- Level 3 - includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker/dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, and other less liquid securities.

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable Carrying Value
Bonds	\$ 13,947,059	\$ 12,185,525	\$ —	\$ 12,914,059	\$ 1,033,000	\$ —	\$ —
Cash	457,337	457,337	457,337	—	—	—	—
Cash equivalents	23,380,280	23,380,280	23,380,280	—	—	—	—
Contract loans	397,826	397,806	—	—	397,826	—	—
Total Assets	<u>\$ 38,182,502</u>	<u>\$ 36,420,948</u>	<u>\$ 23,837,617</u>	<u>\$ 12,914,059</u>	<u>\$ 1,430,826</u>	<u>\$ —</u>	<u>\$ —</u>
Deposit-type contracts	\$ 8,719	\$ 8,531	\$ —	\$ —	\$ 8,719	\$ —	\$ —
Total Liabilities	<u>\$ 8,719</u>	<u>\$ 8,531</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 8,719</u>	<u>\$ —</u>	<u>\$ —</u>

D. - E. None

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A. - B.

None

C. Other Disclosures

The novel coronavirus ("COVID-19") pandemic has negatively impacted the U.S. and global economy, created significant volatility and disruption in the capital markets, dramatically increased unemployment levels and has fueled concerns that it will lead to another global recession. The Company expects the potential impact of the pandemic on future results will be largely driven by three things which are already impacting the Company's subsidiaries, but the duration and severity of which are currently unknown:

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

D. - I.

No significant changes

22. Events Subsequent

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

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

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

25. Change in Incurred Losses and Loss Adjustment Expenses

None

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

36. Loss/Claim Adjustment Expenses

None

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

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 [☒]
- 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 [☒]
- 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 [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 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 [☒] 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 [☒]
- 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 | 2 | 3 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | 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 [☒] N/A [☐]
- 6.1

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

12/31/2018
- 6.2

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

12/31/2018
- 6.3

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

06/30/2020
- 6.4

By what department or departments?
Texas
- 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 [☒]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]
- 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 [☒]
- 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 [☒]
- 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 [☒] 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Bankers Life Securities, Inc.	Chicago, IL				YES
Bankers Life Advisory Services, 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 [X] No []
- 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 | \$ 1,244,996,803 | \$ 1,180,871,938 |
| 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) | \$ 1,244,996,803 | \$ 1,180,871,938 |
| 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 SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	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

\$

1.44

Total Mortgages in Process of Foreclosure

\$

1.5

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

\$

1.6

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

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

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

SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

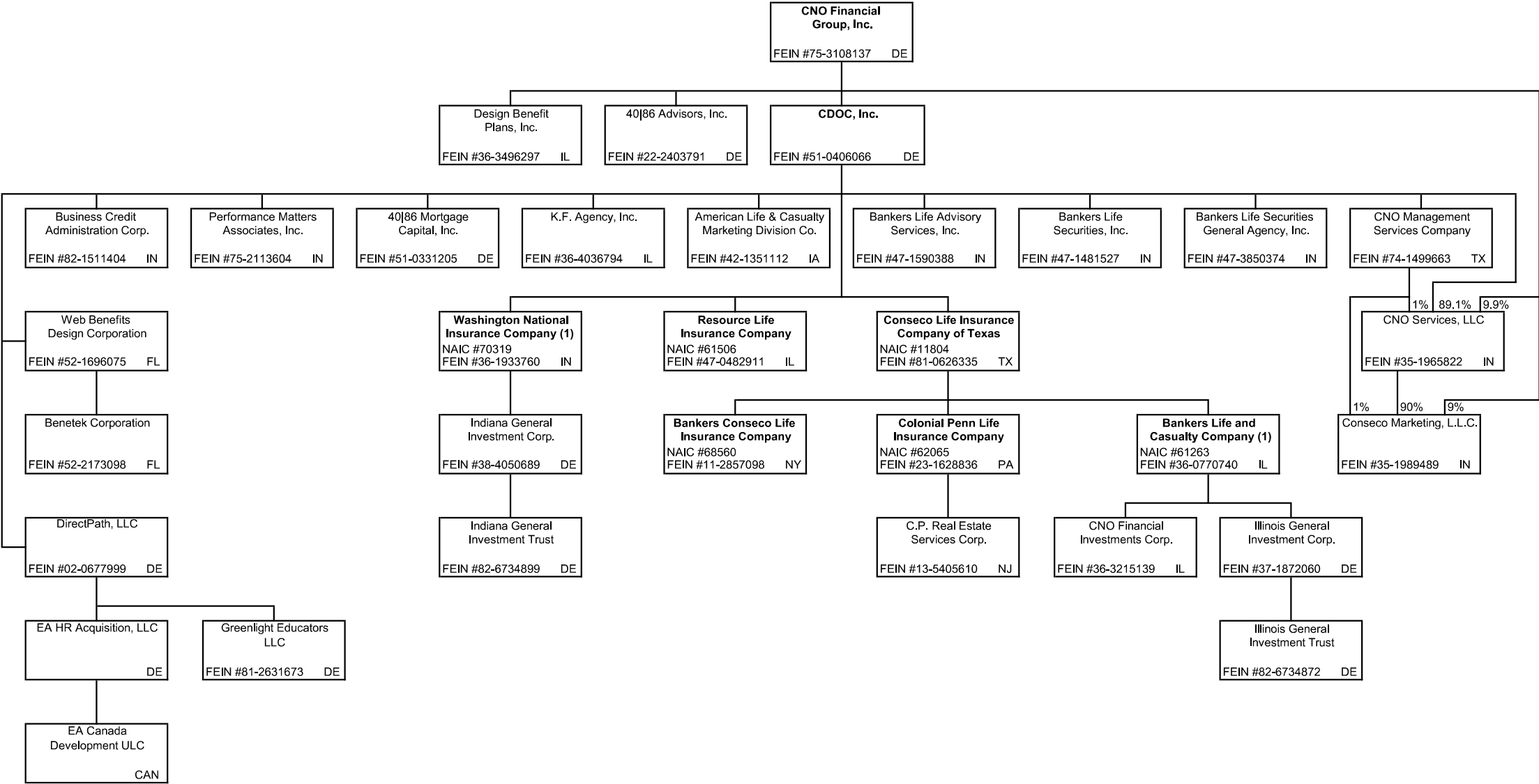
Current Year To Date - Allocated by States and Territories

			1	Direct Business Only				
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5
			States, Etc.					
1.	Alabama	AL	N	353			353	
2.	Alaska	AK	N					
3.	Arizona	AZ	N	88			88	
4.	Arkansas	AR	N	315			315	
5.	California	CA	N	12			12	
6.	Colorado	CO	N	233			233	
7.	Connecticut	CT	N	105			105	
8.	Delaware	DE	N					
9.	District of Columbia	DC	N					
10.	Florida	FL	N	367			367	
11.	Georgia	GA	N	1,856			1,856	
12.	Hawaii	HI	N					
13.	Idaho	ID	N	107			107	
14.	Illinois	IL	N	20			20	
15.	Indiana	IN	N	247			247	
16.	Iowa	IA	N					
17.	Kansas	KS	N					
18.	Kentucky	KY	N	437			437	
19.	Louisiana	LA	N	631			631	
20.	Maine	ME	N					
21.	Maryland	MD	N					
22.	Massachusetts	MA	N	106			106	
23.	Michigan	MI	N					
24.	Minnesota	MN	N					
25.	Mississippi	MS	N					
26.	Missouri	MO	N	280			280	
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	N					
34.	North Carolina	NC	N	107			107	
35.	North Dakota	ND	N					
36.	Ohio	OH	N					
37.	Oklahoma	OK	N	98			98	
38.	Oregon	OR	N					
39.	Pennsylvania	PA	N	362			362	
40.	Rhode Island	RI	N					
41.	South Carolina	SC	N					
42.	South Dakota	SD	N					
43.	Tennessee	TN	N	339			339	
44.	Texas	TX	L	67,758			67,758	
45.	Utah	UT	N					
46.	Vermont	VT	N					
47.	Virginia	VA	N	96			96	
48.	Washington	WA	N	114			114	
49.	West Virginia	WV	N	12			12	
50.	Wisconsin	WI	N					
51.	Wyoming	WY	N	167			167	
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		74,212			74,212	
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		10,608			10,608	
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		369			369	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX		85,189			85,189	
96.	Plus Reinsurance Assumed	XXX		63			63	
97.	Totals (All Business)	XXX		85,252			85,252	
98.	Less Reinsurance Ceded	XXX		1,773			1,773	
99.	Totals (All Business) less Reinsurance Ceded	XXX		83,479			83,479	
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 SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

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.

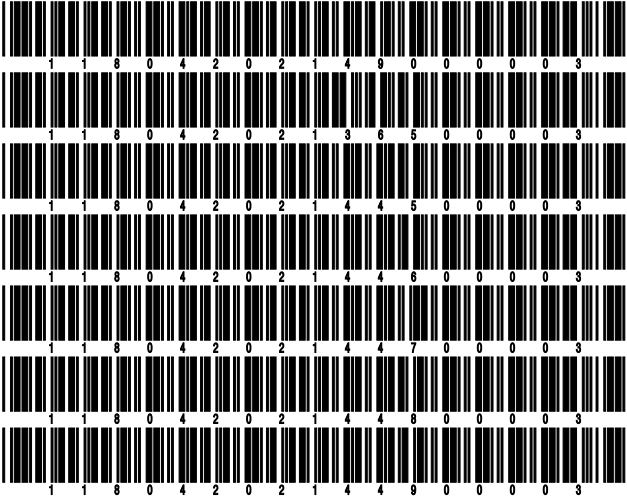
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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.	N/A

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
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]



NONE

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
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		
8. Deduct amortization of premium and mortgage interest paid 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)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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		
8. Deduct amortization of premium and depreciation		
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)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,251,331,410	1,169,124,717
2. Cost of bonds and stocks acquired	25,852,044	41,000,000
3. Accrual of discount	2,244	2,739
4. Unrealized valuation increase (decrease)	(84,124,865)	43,565,784
5. Total gain (loss) on disposals		
6. Deduct consideration for bonds and stocks disposed of	1,605	2,360,613
7. Deduct amortization of premium	1,776	1,217
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,193,057,452	1,251,331,410
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,193,057,452	1,251,331,410

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

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)	2,339,911	4,094,264	738	125	2,340,016	2,339,911	6,433,562	2,339,776
2. NAIC 2 (a)	3,994,691	1,757,780		(509)	3,994,765	3,994,691	5,751,962	3,994,840
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	6,334,602	5,852,044	738	(384)	6,334,781	6,334,602	12,185,524	6,334,616
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	6,334,602	5,852,044	738	(384)	6,334,781	6,334,602	12,185,524	6,334,616

(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	29,947,905	27,449,155
2. Cost of cash equivalents acquired	87,613,566	159,622,914
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(6,190)	(28,742)
6. Deduct consideration received on disposals	94,175,000	157,095,421
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)	23,380,280	29,947,905
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	23,380,280	29,947,905

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 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
08162V-BL-1	BMARK 2019-B10 3CCB		.09/01/2021	BREAN CAPITAL LLC		1,047,500	1,000,000	224	1.D FM
17328C-AV-4	CGOINT 2019-C7 D		.09/02/2021	PERFORMANCE TRUST		967,969	1,000,000	458	1.D FM
354613-AM-3	FRANKLIN RESOURCES INC		.08/25/2021	BOFA SECURITIES INC		502,355	500,000	615	1.F FE
458140-BX-7	INTEL CORP		.08/24/2021	BOFA SECURITIES INC		517,020	500,000	622	1.E FE
48252D-AA-3	KKR GROUP FINANCE CO VII		.08/24/2021	BOFA SECURITIES INC		555,780	500,000	50	1.F FE
60871R-AH-3	MOLSON COORS BEVERAGE		.08/24/2021	SUSQUEHANNA FINANCIAL		565,480	500,000	2,392	2.C FE
68389X-CB-9	ORACLE CORP		.08/24/2021	WELLS FARGO SECURITY		565,585	500,000	8,656	2.A FE
797440-CA-0	SAN DIEGO G & E		.08/24/2021	JEFFERIES LLC		503,640	500,000	533	1.F FE
552081-AM-3	LYONDELLBASELL IND NV	C	.08/25/2021	BOFA SECURITIES INC		626,715	500,000	64	2.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,852,044	5,500,000	13,614	XXX
8399997. Total - Bonds - Part 3						5,852,044	5,500,000	13,614	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,852,044	5,500,000	13,614	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						5,852,044	XXX	13,614	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE D - PART 4

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

[illegible]

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

E13

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]