



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Bankers Conseco Life Insurance Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 68560 Employer's ID Number 11-2857098

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

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

Incorporated/Organized 04/29/1987 Commenced Business 07/13/1987

Statutory Home Office 350 Jericho Turnpike, Suite 304 Jericho, NY, US 11753 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 11825 North Pennsylvania Street Carmel, IN, US 46032 (Street and Number) (City or Town, State, Country and Zip Code) 317-817-6100 (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 350 Jericho Turnpike, Suite 304 Jericho, NY, US 11753 (Street and Number) (City or Town, State, Country and Zip Code) 516-827-5763 (Area Code) (Telephone Number)

Internet Website Address www.bankerslife.com

Statutory Statement Contact Shelly Ann Hitch 317-817-6485 (Name) (Area Code) (Telephone Number) Shelly.Hitch@CNOinc.com 317-817-2115 (E-mail Address) (FAX Number)

OFFICERS

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

OTHER

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 John Robert Kline Paul Harrington McDonough Ian Frederick Wismann Ronald Lee Wobbeking

State of Indiana SS: County of Hamilton

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2021 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	491,572,492		491,572,492	488,150,256
2. Stocks:				
2.1 Preferred stocks	3,225,100		3,225,100	3,225,100
2.2 Common stocks	15,103		15,103	15,562
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 (\$(220,114)), cash equivalents (\$7,493,382) and short-term investments (\$)	7,273,268		7,273,268	5,668,342
6. Contract loans (including \$ premium notes)	5,650,210	17,738	5,632,472	5,644,126
7. Derivatives				
8. Other invested assets	13,387,186		13,387,186	12,392,175
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)	521,123,359	17,738	521,105,621	515,095,561
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	6,057,710		6,057,710	5,852,848
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	225,040	19,929	205,111	280,587
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	8,289,043		8,289,043	7,929,950
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				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	161,545		161,545	911,011
18.2 Net deferred tax asset	23,509,954	16,532,935	6,977,019	6,517,375
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)	94,009	94,009		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	1,310		1,310	3,344
24. Health care (\$) and other amounts receivable	1,715,554	1,692,229	23,325	24,041
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)	561,177,524	18,356,840	542,820,684	536,614,717
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	561,177,524	18,356,840	542,820,684	536,614,717
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 MARCH 31, 2021 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 \$169,832,589 less \$ included in Line 6.3 (including \$ Modco Reserve)	169,832,589	161,815,234
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	276,679,257	281,539,483
3. Liability for deposit-type contracts (including \$ Modco Reserve)	145,064	113,158
4. Contract claims:		
4.1 Life	3,986,320	3,902,393
4.2 Accident and health	2,835,113	2,765,537
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 \$236,145 accident and health premiums	808,658	709,018
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 \$3,404 assumed and \$11,088 ceded	14,492	18,972
9.4 Interest Maintenance Reserve	15,692,524	16,008,478
10. Commissions to agents due or accrued-life and annuity contracts \$30,325 , accident and health \$ and deposit-type contract funds \$	30,325	55,288
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	952,076	932,555
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	(61,347)	(286,120)
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	51,197	48,255
17. Amounts withheld or retained by reporting entity as agent or trustee	461	24
18. Amounts held for agents' account, including \$887 agents' credit balances	887	
19. Remittances and items not allocated	624,325	271,783
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	794,362	471,073
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	2,319,938	1,251,207
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	2,287,973	2,225,093
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	476,994,214	471,841,432
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	476,994,214	471,841,432
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)	(34,426,577)	(35,479,762)
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)	63,826,470	62,773,285
38. Totals of Lines 29, 30 and 37	65,826,470	64,773,285
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	542,820,684	536,614,717
DETAILS OF WRITE-INS		
2501. Unclaimed funds	2,287,973	2,225,093
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)	2,287,973	2,225,093
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 MARCH 31, 2021 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

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	17,894,243	16,429,035	63,381,609
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	6,080,568	5,924,594	24,109,648
4. Amortization of Interest Maintenance Reserve (IMR)	158,365	162,752	626,182
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. Totals (Lines 1 to 8.3)	24,133,176	22,516,381	88,117,439
10. Death benefits	6,759,221	5,683,465	25,247,253
11. Matured endowments (excluding guaranteed annual pure endowments)	15,291	22,578	87,121
12. Annuity benefits	759,556	532,774	927,622
13. Disability benefits and benefits under accident and health contracts	3,579,379	3,857,499	15,620,717
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	952,848	1,212,056	4,946,583
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	8,745	5,379	36,392
18. Payments on supplementary contracts with life contingencies	16,148	16,148	64,590
19. Increase in aggregate reserves for life and accident and health contracts	3,157,129	1,777,505	10,633,017
20. Totals (Lines 10 to 19)	15,248,316	13,107,403	57,563,294
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,617,628	1,217,391	5,199,781
22. Commissions and expense allowances on reinsurance assumed	281	561	4,042
23. General insurance expenses and fraternal expenses	4,936,297	4,637,394	16,440,591
24. Insurance taxes, licenses and fees, excluding federal income taxes	535,168	528,158	2,438,532
25. Increase in loading on deferred and uncollected premiums	541,557	154,285	241,433
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			75,000
28. Totals (Lines 20 to 27)	22,879,248	19,645,192	81,962,674
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,253,928	2,871,189	6,154,764
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)	1,253,928	2,871,189	6,154,764
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	296,699	672,570	1,259,553
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)	957,230	2,198,620	4,895,212
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$0 (excluding taxes of \$(41,891) transferred to the IMR)			(1,812,340)
35. Net income (Line 33 plus Line 34)	957,230	2,198,620	3,082,872
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	64,773,285	61,528,575	61,528,575
37. Net income (Line 35)	957,230	2,198,620	3,082,872
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(96)	(363)	(93,327)	(36,647)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	80,899	94,114	314,866
41. Change in nonadmitted assets	338,707	276,445	65,473
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	(323,289)	(254,158)	(181,855)
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)	1,053,185	2,221,693	3,244,710
55. Capital and surplus, as of statement date (Lines 36 + 54)	65,826,470	63,750,268	64,773,285
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. Penalties from regulatory authorities			75,000
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)			75,000
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 MARCH 31, 2021 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	17,182,297	15,793,292	62,845,654
2. Net investment income	5,782,423	5,678,940	23,429,104
3. Miscellaneous income		4,336,637	4,336,637
4. Total (Lines 1 to 3)	22,964,720	25,808,868	90,611,395
5. Benefit and loss related payments	11,942,164	11,220,532	45,835,238
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	6,923,153	6,447,471	24,766,195
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (41,891) tax on capital gains (losses)	(494,658)	1,493,462	3,462,802
10. Total (Lines 5 through 9)	18,370,659	19,161,465	74,064,234
11. Net cash from operations (Line 4 minus Line 10)	4,594,061	6,647,403	16,547,161
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	17,406,009	12,897,169	49,954,740
12.2 Stocks			1,537,659
12.3 Mortgage loans			2,651,686
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(524)	721	(1,224)
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	17,405,486	12,897,891	54,142,860
13. Cost of investments acquired (long-term only):			
13.1 Bonds	20,929,470	25,639,375	72,303,585
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	996,520		5,156,955
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	21,925,990	25,639,375	77,460,540
14. Net increase (or decrease) in contract loans and premium notes	(11,410)	17,055	(153,287)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,509,095)	(12,758,539)	(23,164,393)
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	31,906	(38,541)	(87,522)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	1,488,053	626,218	618,757
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,519,959	587,677	531,235
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)	1,604,926	(5,523,459)	(6,085,997)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	5,668,342	11,754,339	11,754,339
19.2 End of period (Line 18 plus Line 19.1)	7,273,268	6,230,880	5,668,342

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

20.0001. Capitalized interest	30		22
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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	13,058,806	12,177,521	46,618,470
3. Ordinary individual annuities	1,923,927	1,251,525	5,171,570
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	2,895,927	2,975,914	11,461,080
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	17,878,660	16,404,959	63,251,411
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	17,878,660	16,404,959	63,251,411
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	17,878,660	16,404,959	63,251,411
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 Consec 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 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 \$207,233 and \$224,810 as of March 31, 2021 and December 31, 2020, respectively. Additionally, net income for the three months ended March 31, 2021 and the year ended December 31, 2020 would be increased (decreased) by \$(17,577) and \$29,950, respectively. Using curttate 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 #	2021	2020
NET INCOME					
(1) Bankers Consec Life Insurance Company, State of New York basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 957,230	\$ 3,082,872
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	17,577	(29,950)
(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	\$ 939,653	\$ 3,112,822
SURPLUS					
(5) Bankers Consec Life Insurance Company, State of New York basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 65,826,470	\$ 64,773,285
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	(207,233)	(224,810)
(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	\$ 66,033,703	\$ 64,998,095

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 three months ended March 31, 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 March 31, 2021 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held loan-backed bonds, structured securities and beneficial interests.
- (4) Loan-backed bonds, structured securities and beneficial interests owned at March 31, 2021 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	3,216
2. 12 Months or Longer	\$	162,906

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

1. Less than 12 Months	\$	623,651
2. 12 Months or Longer	\$	771,731

- (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

R.

None

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 April 9, 2019, the Company and Washington National Insurance Company ("Washington National") commenced an action entitled *Bankers Conseco 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"). The Company 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, 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 Beechwood Re Ltd. ("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 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., the Company, Washington National and 40|86 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 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. Plaintiffs have filed an Amended Complaint and the CNO Parties have moved to dismiss the Amended Complaint.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

On June 28, 2019, the Company and Washington National commenced an action entitled *Bankers Consec 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"). The Company 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, 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 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.

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 three months ended March 31, 2021 and reacquired within 30 days of the sale date.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at March 31, 2021

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
Industrial and miscellaneous (unaffiliated)	\$ —	\$ —	\$ —	\$ —	\$ —
Common stock					
Industrial and miscellaneous (unaffiliated)	—	15,103	—	—	15,103
Cash equivalents					
All other money market mutual funds	7,493,382	—	—	—	7,493,382
Total Assets at fair value/NAV	<u>\$ 7,493,382</u>	<u>\$ 15,103</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 7,508,485</u>
Total Liabilities at fair value	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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

	Balance at 12/31/2020	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 3/31/2021
Bonds (Industrial and miscellaneous - unaffiliated)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

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

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

Valuation Hierarchy

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

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

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

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 March 31, 2021, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous bonds consisted of holdings with zero value. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of March 31, 2021, the reported fair value of the Company's investment in Level 2 industrial and miscellaneous common stock warrants was \$15,103. 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.

(5) None

B. - C.

As of March 31, 2021, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Bonds	\$ 555,730,682	\$ 491,572,493	\$ —	\$ 553,702,682	\$ 2,028,000	\$ —
Preferred stock	3,385,400	3,225,100	—	3,385,400	—	—
Common stock	15,103	15,103	—	15,103	—	—
Cash	(220,114)	(220,114)	(220,114)	—	—	—
Cash equivalents	7,493,382	7,493,382	7,493,382	—	—	—
Surplus debentures	13,811,069	13,387,186	—	12,471,069	1,340,000	—
Contract loans	5,650,210	5,632,472	—	—	5,650,210	—
Total Assets	<u>\$ 585,865,732</u>	<u>\$ 521,105,622</u>	<u>\$ 7,273,268</u>	<u>\$ 569,574,254</u>	<u>\$ 9,018,210</u>	<u>\$ —</u>
Deposit-type contracts	\$ 149,330	\$ 145,064	\$ —	\$ —	\$ 149,330	\$ —
Total Liabilities	<u>\$ 149,330</u>	<u>\$ 145,064</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 149,330</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 economy, created significant volatility and disruption in the capital markets, dramatically increased unemployment levels and has fueled concerns that it will lead to another global recession. The Company’s operating results reflect favorable health margins due to consumers deferring medical care treatments which has been partially offset by unfavorable mortality in its life insurance business. The deferral of medical care is expected to revert to normal over time. Such deferral of medical care and possible long-term health complications from COVID-19 may lead to higher life and health claim costs in future periods. The Company expects the potential impact of the pandemic on future results will be largely driven by three things which are already impacting the Company’s business, but the duration and severity of which are currently unknown:

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

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, May 11, 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 three months of 2021, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were \$46,374,540. As of March 31, 2021, \$3,296,064 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$41,027,066 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$2,051,410 favorable prior year development from December 31, 2020 to March 31, 2021. 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 MARCH 31, 2021 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 [☒]
- 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.
CDOC, Inc., a wholly-owned subsidiary of CNO Financial Group, Inc., acquired DirectPath, LLC and its subsidiaries in February 2021.
- 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).

08/25/2020
- 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 [☒]
- 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 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 MARCH 31, 2021 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	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]

STATEMENT AS OF MARCH 31, 2021 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

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

(48.127)%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

34.627 %

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 MARCH 31, 2021 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	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
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	12,356,716	1,923,927	2,790,311		17,070,954	
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		12,356,716	1,923,927	2,790,311		17,070,954	
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				87,094		87,094	
94.	Aggregate or other amounts not allocable by State	XXX							
95.	Totals (Direct Business)	XXX		12,356,716	1,923,927	2,877,405		17,158,048	
96.	Plus Reinsurance Assumed	XXX		42,078		883		42,961	
97.	Totals (All Business)	XXX		12,398,795	1,923,927	2,878,288		17,201,009	
98.	Less Reinsurance Ceded	XXX		18,712				18,712	
99.	Totals (All Business) less Reinsurance Ceded	XXX		12,380,083	1,923,927	2,878,288		17,182,297	
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.....

12

12



12

12

12

12

12

STATEMENT AS OF MARCH 31, 2021 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 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 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.	N	
			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	
			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 MARCH 31, 2021 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.	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]



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
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		(1,291,170)
7. Deduct amounts received on disposals		2,651,685
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)		
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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,392,175	7,237,385
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	996,520	3,075,165
2.2 Additional investment made after acquisition		2,081,790
3. Capitalized deferred interest and other		
4. Accrual of discount	51	193
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	1,559	2,358
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)	13,387,186	12,392,175
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	13,387,186	12,392,175

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	491,390,906	470,810,954
2. Cost of bonds and stocks acquired	20,929,500	72,303,606
3. Accrual of discount	183,693	665,456
4. Unrealized valuation increase (decrease)	(459)	(46,388)
5. Total gain (loss) on disposals	(198,957)	259,936
6. Deduct consideration for bonds and stocks disposed of	17,406,009	51,749,216
7. Deduct amortization of premium	85,991	322,958
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		787,301
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		256,817
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	494,812,683	491,390,906
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	494,812,683	491,390,906

STATEMENT AS OF MARCH 31, 2021 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)	221,846,222	18,536,775	2,018,334	1,065,168	239,429,831			221,846,222
2. NAIC 2 (a)	244,269,115	2,392,725	15,575,262	(976,653)	230,109,925			244,269,115
3. NAIC 3 (a)	20,606,486		6,370	(2,046,524)	18,553,592			20,606,486
4. NAIC 4 (a)	1,428,433		5,000	2,055,712	3,479,145			1,428,433
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	488,150,256	20,929,500	17,604,966	97,703	491,572,493			488,150,256
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	3,225,100				3,225,100			3,225,100
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	3,225,100				3,225,100			3,225,100
15. Total Bonds and Preferred Stock	491,375,356	20,929,500	17,604,966	97,703	494,797,593			491,375,356

(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	5,798,134	7,049,048
2. Cost of cash equivalents acquired	23,920,773	100,082,147
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(524)	(1,224)
6. Deduct consideration received on disposals	22,225,000	101,331,836
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)	7,493,382	5,798,134
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	7,493,382	5,798,134

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]

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF MARCH 31, 2021 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, NAIC Designation Modifier and SVO Administrative Symbol
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE		.01/22/2021	BOFA SECURITIES INC		1,000,000	1,000,000		1.E FE
3199999. Subtotal - Bonds - U.S. Special Revenues						1,000,000	1,000,000		XXX
097023-CX-1	BOEING CO		.01/28/2021	WELLS FARGO SECURITY		676,705	500,000	7,413	2.C FE
110122-CR-7	BRISTOL-MYERS SQUIBB CO		.03/09/2021	JP MORGAN SECURITIES		1,166,710	1,000,000	15,938	1.F FE
149123-CE-9	CATERPILLAR INC		.03/18/2021	SEAPORT GLOBAL		640,150	500,000	8,378	1.G FE
191216-DL-1	COCA-COLA CO/THE		.03/18/2021	WELLS FARGO SECURITY		942,090	1,000,000	1,417	1.E FE
232434-AE-0	CIWALT 2006-OC8 2A3		.03/25/2021	CAPITALIZED INTEREST			319		1.D FM
369604-BY-8	GENERAL ELECTRIC CO		.01/28/2021	MORGAN STANLEY & CO		583,035	500,000	5,438	2.B FE
454889-AQ-9	INDIANA MICHIGAN POWER		.03/09/2021	JEFFERIES LLC		1,180,790	1,000,000	22,244	1.G FE
50249A-AD-5	LYB INT FINANCE III		.01/28/2021	GOLDMAN SACHS & CO		571,395	500,000	5,250	2.C FE
512807-AX-6	LAM RESEARCH CORP		.03/11/2021	BOFA SECURITIES INC		1,464,075	1,500,000	11,719	1.G FE
532457-BZ-0	ELI LILLY & CO		.03/18/2021	CREDIT SUISSE		409,395	500,000	243	1.F FE
539830-BN-8	LOCKHEED MARTIN CORP		.03/18/2021	RBC CAPITAL MARKETS		1,132,560	1,000,000	795	1.G FE
57636Q-AQ-7	MASTERCARD INC		.03/18/2021	BARCLAYS CAPITAL		1,653,135	1,500,000	28,233	1.E FE
60871R-AH-3	MOLSON COORS BEVERAGE		.01/28/2021	MORGAN STANLEY & CO		561,590	500,000	933	2.C FE
62954R-AA-4	NYU HOSPITALS CENTER		.03/16/2021	WELLS FARGO SECURITY		981,210	1,000,000	7,229	1.G FE
67066G-AJ-3	NVIDIA CORP		.03/08/2021	BOFA SECURITIES INC		1,070,460	1,000,000	16,342	1.G FE
686514-AF-7	ORLANDO HEALTH OBL GRP		.03/18/2021	WELLS FARGO SECURITY		1,681,170	1,500,000	29,134	1.F FE
70213H-AF-5	PARTNERS HEALTHCARE SYST		.03/11/2021	WELLS FARGO SECURITY		1,518,960	1,500,000	10,305	1.D FE
713448-EV-6	PEPSICO INC		.03/08/2021	BOFA SECURITIES INC		1,128,410	1,000,000	18,406	1.E FE
75157D-AC-8	RAMP 2007-RS2 A3		.03/10/2021	CAPITALIZED INTEREST		30	375		1.D FM
833034-AM-3	SNAP-ON INC		.03/18/2021	JEFFERIES LLC		969,860	1,000,000	12,142	1.F FE
911312-BW-5	UNITED PARCEL SERVICE		.03/17/2021	CITIGROUP GLOBAL		663,670	500,000	12,367	1.G FE
91324P-EA-6	UNITEDHEALTH GROUP INC		.03/08/2021	JP MORGAN SECURITIES		934,100	1,000,000	9,983	1.G FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,929,500	18,500,694	223,909	XXX
8399997. Total - Bonds - Part 3						20,929,500	19,500,694	223,909	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						20,929,500	19,500,694	223,909	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						20,929,500	XXX	223,909	XXX

STATEMENT AS OF MARCH 31, 2021 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, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36205D-CC-0	GN 387167		03/01/2021	MBS PAYDOWN		1,184	1,184	1,198	1,184						1,184				14	10/15/2025	1.A
0599999	Subtotal - Bonds - U.S. Governments					1,184	1,184	1,198	1,184						1,184				14	XXX	XXX
004375-AN-1	ACOR 2003-2 A1		03/01/2021	MBS PAYDOWN		1,218	1,218	1,192	1,217						1,218				9	10/25/2033	1.D FM
00442V-AA-5	ACE 2006-ASP3 A1		03/25/2021	MBS PAYDOWN		18,832	18,832	14,830	18,631		201		201		18,832				13	06/25/2036	1.D FM
02184G-AD-5	CWALT 2007-OA8 2A1		03/25/2021	MBS PAYDOWN		21,944	22,732	17,966	21,866		78		78		21,944				13	06/25/2047	1.D FM
025816-BF-5	AMERICAN EXPRESS CO		03/24/2021	BARCLAYS CAPITAL		1,120,940	1,000,000	987,010	987,680		83		83		987,762		133,178	133,178	12,713	12/03/2042	2.A FE
04544Q-AD-9	ABSHE 2006-HE7 A4		03/25/2021	MBS PAYDOWN		13,519	13,519	8,973	13,408		111		111		13,519				7	11/25/2036	1.D FM
05377R-CH-5	AESOP 2016-1A C		03/20/2021	MBS PAYDOWN		500,000	500,000	499,808	498,868		1,132		1,132		500,000				4,117	06/20/2022	2.B FE
05532V-BE-6	BCAP 2010-RR2 5A2		03/01/2021	MBS PAYDOWN		5,878	5,878	5,820	5,875		3		3		5,878				48	12/26/2036	1.D FM
05946X-WF-6	BAFC 2005-3 1A23		03/01/2021	MBS PAYDOWN		5,550	5,550	5,390	5,543		7		7		5,550				61	06/25/2035	1.D FM
073879-LN-6	BSABS 2004-AC6 A1		03/01/2021	MBS PAYDOWN		7,758	7,758	7,530	7,760		(2)		(2)		7,758				57	11/25/2034	1.D FM
12638P-CP-2	CSMC 2007-3 2A19		03/01/2021	MBS PAYDOWN		2,547	2,706	2,174	2,556		(9)		(9)		2,547				29	04/25/2037	1.D FM
126670-GT-9	CWIL 2005-13 AF6		03/01/2021	MBS PAYDOWN		7,368	7,488	6,645	7,326		42		42		7,368				71	04/25/2036	1.D FM
126673-NE-8	CWIL 2004-12 AF6		03/01/2021	MBS PAYDOWN		14	14	14	14						14					03/25/2035	1.D FM
12803P-AB-4	CAJUN 2017-1A A2		02/20/2021	MBS PAYDOWN		7,500	7,500	7,442	7,474		26		26		7,500				122	08/20/2047	2.C FE
14448C-AS-3	CARRIER GLOBAL CORP		03/10/2021	BOFA SECURITIES INC		1,964,055	2,000,000	1,975,570	1,976,034		10		10		1,976,034		(11,979)	(11,979)	31,001	04/05/2050	2.C FE
19260M-AA-4	COIN 2017-1A A2		01/25/2021	MBS PAYDOWN		3,125	3,125	3,125	3,125						3,125				41	04/25/2047	2.B FE
20267T-AC-6	CSLT 2016-A B		03/25/2021	MBS PAYDOWN		10,832	10,832	10,450	10,797		36		36		10,832				77	05/25/2040	1.B FE
32028P-AE-5	FFML 2006-FF11 2A3		03/25/2021	MBS PAYDOWN		15,887	15,887	11,538	15,760		127		127		15,887				12	08/25/2036	1.D FM
362334-GT-5	GSAA 2006-5 2A3		03/25/2021	MBS PAYDOWN		12,650	12,650	8,586	12,558		92		92		12,650				25	03/25/2036	1.D FM
362334-MH-4	GSAA 2006-6 AF6		03/01/2021	MBS PAYDOWN		31,153	31,153	18,731	31,113		40		40		31,153				78	03/25/2036	1.D FM
362341-ST-7	GSAA 2005-12 AF5		03/01/2021	MBS PAYDOWN		13,722	13,722	12,290	13,722		(2)		(2)		13,722				103	09/25/2035	1.D FM
369604-BY-8	GENERAL ELECTRIC CO		03/10/2021	RBC CAPITAL MARKETS		1,656,270	1,500,000	1,760,775	1,177,571		(891)		(891)		1,759,715		(103,445)	(103,445)	23,744	05/01/2050	2.B FE
45257V-AB-2	HMISA 2007-3 A1B		03/25/2021	VARIOUS		19,082	18,869	13,232	19,006		76		76		19,082				8	09/25/2037	1.D FM
45866F-AH-7	INTERCONTINENTALEXCHANGE		03/15/2021	MORGAN STANLEY & CO		2,226,680	2,000,000	2,043,400	2,041,980		(177)		(177)		2,041,803		184,877	184,877	41,556	09/21/2048	2.A FE
47760Q-AB-9	JIMMY 2017-1A A211		01/30/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				30	07/30/2047	2.B FE
485170-BC-7	KANSAS CITY SOUTHERN		03/25/2021	CITIGROUP GLOBAL		1,056,980	1,000,000	995,020	995,050		8		8		995,058		61,922	61,922	15,633	11/15/2069	2.B FE
49446R-AV-1	KIMCO REALTY CORP		03/09/2021	MIZUHO SECURITIES USA		1,004,690	1,000,000	1,031,300	1,030,784		(124)		(124)		1,030,659		(25,969)	(25,969)	16,444	10/01/2049	2.A FE
50249A-AD-5	LYB INT FINANCE III		03/15/2021	GOLDMAN SACHS & CO		525,620	500,000	571,395	531,880		(177)		(177)		571,218		(45,598)	(45,598)	7,933	05/01/2050	2.C FE
60871R-AH-3	MOLSON COORS BEVERAGE		03/24/2021	BOFA SECURITIES INC		518,580	500,000	561,590	561,590		(238)		(238)		561,352		(42,772)	(42,772)	4,142	07/15/2046	2.C FE
64828M-BK-2	NRZT 2017-3A B3		03/01/2021	MBS PAYDOWN		6,370	6,370	6,683	6,375		(5)		(5)		6,370				56	04/25/2057	3.B FM
65535V-PD-4	NAA 2005-AP3 A3		03/01/2021	MBS PAYDOWN		4,176	4,176	2,772	4,172		4		4		4,176				14	08/25/2035	1.D FM
65537K-AB-6	NELI 2007-1 2A1A		03/25/2021	MBS PAYDOWN		38,108	38,074	27,742	37,939		169		169		38,108				24	02/25/2037	1.D FM
67079B-AF-7	NUTRITION & BIOSCIENCES		03/09/2021	UBS SECURITIES		486,275	500,000	529,435	529,408		(96)		(96)		529,312		(43,037)	(43,037)	8,429	12/01/2050	2.B FE
68275C-AC-2	FB 2005-1 A3		03/08/2021	MBS PAYDOWN		7,001	7,001	7,130	7,002		(1)		(1)		7,001				63	08/10/2035	1.D FM
68389X-BG-9	ORACLE CORP		03/25/2021	GOLDMAN SACHS & CO		541,105	500,000	531,880	531,242		(107)		(107)		531,135		9,970	9,970	8,142	05/15/2055	2.A FE
690742-AG-6	OWENS CORNING		03/15/2021	BARCLAYS CAPITAL		1,082,970	1,000,000	1,194,720	1,194,532		(1,012)		(1,012)		1,193,520		(110,550)	(110,550)	28,906	07/15/2047	2.C FE
73316N-AB-1	POPLR 2007-A A2		03/25/2021	MBS PAYDOWN		26,061	26,061	22,413	25,882		179		179		26,061				15	06/25/2047	1.D FM
73316P-DS-6	POPLR 2005-3 M1		03/01/2021	MBS PAYDOWN		6,729	6,729	6,393	6,727		2		2		6,729				54	07/25/2035	1.D FM
76112B-SQ-4	RAAC 2005-SP1 2A3		03/01/2021	MBS PAYDOWN		14,696	14,696	13,300	14,687		9		9		14,696				77	09/25/2034	1.D FM
81744L-AA-2	SEMT 2007-2 1A1		03/20/2021	MBS PAYDOWN		4,098	4,098	3,632	4,076		22		22		4,098				2	06/20/2036	1.D FM
86213A-AB-5	STR 2013-3A A2		03/20/2021	MBS PAYDOWN		5,154	5,154	5,423	5,158		(4)		(4)		5,154				45	11/20/2043	1.E FE
871829-BJ-5	SYSCO CORPORATION		03/09/2021	CITIGROUP GLOBAL		937,090	1,000,000	916,430	917,676		305		305		917,980		19,110	19,110	18,883	02/15/2050	2.C FE
87244B-AA-6	TGIF 2017-1A A2		01/30/2021	MBS PAYDOWN		5,000	5,000	5,100	5,000						5,000				78	04/30/2047	4.B FE
92349F-AB-9	VZOT 2018-1A A1B		03/20/2021	MBS PAYDOWN		168,207	168,207	168,233	168,207						168,207				108	09/20/2047	1.A FE
93364E-AA-2	WMHE 2007-HE3 1A		03/25/2021	MBS PAYDOWN		16,874	16,874	12,656	16,763		112		112		16,874				9	05/25/2037	1.D FM
93394J-AD-6	WMBS 2006-HE2 A4		03/25/2021	MBS PAYDOWN		23,591	23,591	16,307	23,435		155		155		23,591				20	05/25/2036	1.D FM
252391-AB-3	DEXUS DIVERSIFIED/OFFICE	C	03/15/2021	MATURITY		1,500,000	1,500,000	1,570,515	1,502,010		(2,010)		(2,010)		1,500,000				42,000	03/15/2021	1.G FE
37952U-AE-3	SEACO 2014-1A A2	C	03/17/2021	MBS PAYDOWN		14,500	14,500	13,591	14,451		49		49		14,500				75	07/17/2029	1.G FE
478375-AN-8	JOHNSON CONTROLS INTL PL	C	03/26/2021	JEFFERIES LLC		1,212,970	1,000,000	1,378,787	1,378,787		(1,001)		(1,001)		1,377,786		(164,816)	(164,816)	36,850	07/02/2064	2.B FE
92857T-BT-6	VODAFONE GROUP PLC	C	03/25/2021	BOFA SECURITIES INC		528,955	436,000	589,363	589,275		(472)		(472)		588,803		(59,848)	(59,848)	6,207	06/19/2059	2.B FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					17,404,824	16,478,464	17,606,974	15,891,016		(3,250)		(3,250)		17,603,781		(198,957)	(198,957)	308,144	XXX	XXX
8399997	Total - Bonds - Part 4					17,406,008	16,479,648	17,608,172	15,892,200		(3,250)		(3,250)		17,604,965		(198,957)	(198,957)	308,158	XXX	XXX

STATEMENT AS OF MARCH 31, 2021 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 Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						17,406,008	16,479,648	17,608,172	15,892,200		(3,250)		(3,250)		17,604,965		(198,957)	(198,957)	308,158	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
83012A-10-9	SIXTH STREET SPECIALTY LENDING INC		01/15/2021	PRIOR YEAR INCOME	0.000														5,740		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							XXX												5,740	XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX												5,740	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX												5,740	XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX												5,740	XXX	XXX
9999999 - Totals						17,406,008	XXX	17,608,172	15,892,200		(3,250)		(3,250)		17,604,965		(198,957)	(198,957)	313,898	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					(1,862,636)	(1,935,214)	(1,290,394)	XXX
JPMorgan Chase Bank New York, NY					638,646	677,715	438,228	XXX
The Northern Trust Company Chicago, IL		0.000	15		514,553	582,137	519,846	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			73,094	94,084	112,205	XXX
0199999. Totals - Open Depositories	XXX	XXX	15		(636,342)	(581,277)	(220,114)	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	15		(636,342)	(581,277)	(220,114)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	15		(636,342)	(581,277)	(220,114)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]