



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

ANNUAL STATEMENT  
FOR THE YEAR ENDED DECEMBER 31, 2020  
OF THE CONDITION AND AFFAIRS OF THE

Conseco Life Insurance Company of Texas

NAIC Group Code 0233 0233 NAIC Company Code 11804 Employer's ID Number 81-0626335  
(Current) (Prior)

Organized under the Laws of Texas, State of Domicile or Port of Entry TX

Country of Domicile United States of America

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

Incorporated/Organized 08/01/2003 Commenced Business 09/12/2003

Statutory Home Office 211 East 7th Street, Suite 620, Austin, TX, US 78701  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 11825 North Pennsylvania Street  
(Street and Number)  
Carmel, IN, US 46032 317-817-3700  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 11825 North Pennsylvania Street, Carmel, IN, US 46032  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 11825 North Pennsylvania Street  
(Street and Number)  
Carmel, IN, US 46032 317-817-3700  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.CNOinc.com

Statutory Statement Contact Shelly Ann Hitch, 317-817-6485  
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OFFICERS

President Paul Harrington McDonough Treasurer Jeffrey Michael Kircher  
Secretary Rachel Johanna Spehler # Actuary Darrin Matthew Thomas

OTHER

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

DIRECTORS OR TRUSTEES

Karen Jeannine DeToro Jeffrey Michael Kircher # John Robert Kline  
Paul Harrington McDonough Gregory Dean Turner

State of Indiana SS:  
County of Hamilton

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

Paul Harrington McDonough Rachel Johanna Spehler John Robert Kline  
President Secretary SVP & Chief Accounting Officer

Subscribed and sworn to before me this 23rd day of February, 2021  
Kristie L. Nave  
Kristie L. Nave  
Notary Public, State of Indiana, Marion County  
My Commission Expires November 7, 2024

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

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

ASSETS

|                                                                                                                                                                            | Current Year  |                         |                                           | Prior Year                  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|-------------------------|-------------------------------------------|-----------------------------|
|                                                                                                                                                                            | 1<br>Assets   | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | 4<br>Net Admitted<br>Assets |
| 1. Bonds (Schedule D) .....                                                                                                                                                | 6,334,618     |                         | 6,334,618                                 | 8,693,709                   |
| 2. Stocks (Schedule D):                                                                                                                                                    |               |                         |                                           |                             |
| 2.1 Preferred stocks .....                                                                                                                                                 |               |                         |                                           |                             |
| 2.2 Common stocks .....                                                                                                                                                    | 1,244,996,803 |                         | 1,244,996,803                             | 1,160,431,019               |
| 3. Mortgage loans on real estate (Schedule B):                                                                                                                             |               |                         |                                           |                             |
| 3.1 First liens .....                                                                                                                                                      |               |                         |                                           |                             |
| 3.2 Other than first liens .....                                                                                                                                           |               |                         |                                           |                             |
| 4. Real estate (Schedule A):                                                                                                                                               |               |                         |                                           |                             |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....                                                                                               |               |                         |                                           |                             |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                                     |               |                         |                                           |                             |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....                                                                                                         |               |                         |                                           |                             |
| 5. Cash (\$ .....470,165, Schedule E - Part 1), cash equivalents<br>(\$ .....29,947,905, Schedule E - Part 2) and short-term<br>investments (\$ ..... , Schedule DA) ..... | 30,418,070    |                         | 30,418,070                                | 28,580,462                  |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                                 | 397,507       | 42                      | 397,464                                   | 425,730                     |
| 7. Derivatives (Schedule DB) .....                                                                                                                                         |               |                         |                                           |                             |
| 8. Other invested assets (Schedule BA) .....                                                                                                                               |               |                         |                                           |                             |
| 9. Receivables for securities .....                                                                                                                                        |               |                         |                                           |                             |
| 10. Securities lending reinvested collateral assets (Schedule DL) .....                                                                                                    |               |                         |                                           |                             |
| 11. Aggregate write-ins for invested assets .....                                                                                                                          |               |                         |                                           |                             |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                                              | 1,282,146,997 | 42                      | 1,282,146,955                             | 1,198,130,920               |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                                              |               |                         |                                           |                             |
| 14. Investment income due and accrued .....                                                                                                                                | 113,315       |                         | 113,315                                   | 183,065                     |
| 15. Premiums and considerations:                                                                                                                                           |               |                         |                                           |                             |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                                           | 1,191         | 186                     | 1,005                                     | 1,410                       |
| 15.2 Deferred premiums and agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) .....             | 16,180        |                         | 16,180                                    | 17,742                      |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....                                                              |               |                         |                                           |                             |
| 16. Reinsurance:                                                                                                                                                           |               |                         |                                           |                             |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                                             | 3,000         |                         | 3,000                                     |                             |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                                             |               |                         |                                           |                             |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                                            | 178           |                         | 178                                       | 73                          |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                                   |               |                         |                                           |                             |
| 18.1 Current federal and foreign income tax recoverable and interest thereon .....                                                                                         | 92,502,935    |                         | 92,502,935                                | 49,802,062                  |
| 18.2 Net deferred tax asset .....                                                                                                                                          | 84,447,329    | 84,447,329              |                                           |                             |
| 19. Guaranty funds receivable or on deposit .....                                                                                                                          |               |                         |                                           |                             |
| 20. Electronic data processing equipment and software .....                                                                                                                |               |                         |                                           |                             |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....                                                                                    |               |                         |                                           |                             |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                                           |               |                         |                                           |                             |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                                             |               |                         |                                           |                             |
| 24. Health care (\$ ..... ) and other amounts receivable .....                                                                                                             | 13,382        | 45                      | 13,337                                    | 13,345                      |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                               |               |                         |                                           |                             |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                                    | 1,459,244,506 | 84,447,602              | 1,374,796,904                             | 1,248,148,618               |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                                       |               |                         |                                           |                             |
| 28. Total (Lines 26 and 27) .....                                                                                                                                          | 1,459,244,506 | 84,447,602              | 1,374,796,904                             | 1,248,148,618               |
| DETAILS OF WRITE-INS                                                                                                                                                       |               |                         |                                           |                             |
| 1101. ....                                                                                                                                                                 |               |                         |                                           |                             |
| 1102. ....                                                                                                                                                                 |               |                         |                                           |                             |
| 1103. ....                                                                                                                                                                 |               |                         |                                           |                             |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                                                                                  |               |                         |                                           |                             |
| 1199. Totals (Lines 1101 thru 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 thru 2503 plus 2598)(Line 25 above)                                                                                                               |               |                         |                                           |                             |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                        | 1               | 2               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----------------|
|                                                                                                                                                                                                                                        | Current Year    | Prior Year      |
| 1. Aggregate reserve for life contracts \$ ..... 9,296,303 (Exh. 5, Line 9999999) less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....                                                                          | 9,296,303       | 9,506,578       |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....                                                                                                                                        |                 |                 |
| 3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ ..... Modco Reserve) .....                                                                                                                          | 1,574,460       | 1,595,550       |
| 4. Contract claims:                                                                                                                                                                                                                    |                 |                 |
| 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) .....                                                                                                                                                    | 230,001         | 204,345         |
| 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) .....                                                                                                                                                 |                 |                 |
| 5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid (Exhibit 4, Line 10) .....                                                                                                                 |                 |                 |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:                                                                                                      |                 |                 |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco) .....                                                                                                                           | 31,987          | 33,665          |
| 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....                                                                                                                               |                 |                 |
| 6.3 Coupons and similar benefits (including \$ ..... Modco) .....                                                                                                                                                                      |                 |                 |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 .....                                                                                                                                               |                 |                 |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) ..... | 1,911           | 1,296           |
| 9. Contract liabilities not included elsewhere:                                                                                                                                                                                        |                 |                 |
| 9.1 Surrender values on canceled contracts .....                                                                                                                                                                                       |                 |                 |
| 9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health Service Act .....              |                 |                 |
| 9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ ..... ceded .....                                                                                                                                          |                 | 178             |
| 9.4 Interest maintenance reserve (IMR, Line 6) .....                                                                                                                                                                                   | 680,321         | 711,780         |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ ..... accident and health \$ ..... and deposit-type contract funds \$ ..... .....                                                                               |                 |                 |
| 11. Commissions and expense allowances payable on reinsurance assumed .....                                                                                                                                                            |                 |                 |
| 12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7) .....                                                                                                                                                                 | 17,470          | 19,949          |
| 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 (Exhibit 3, Line 9, Col. 6) .....                                                                                                                          | (312,854)       | (475,252)       |
| 15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....                                                                                                                             | 84,884,083      | 7,934,253       |
| 15.2 Net deferred tax liability .....                                                                                                                                                                                                  |                 |                 |
| 16. Unearned investment income .....                                                                                                                                                                                                   | 8,810           | 9,554           |
| 17. Amounts withheld or retained by reporting entity as agent or trustee .....                                                                                                                                                         | 175             | 175             |
| 18. Amounts held for agents' account, including \$ ..... agents' credit balances .....                                                                                                                                                 |                 |                 |
| 19. Remittances and items not allocated .....                                                                                                                                                                                          | 9,266           | 17,563          |
| 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 .....                                                                                                                                                                                |                 | 46,000,000      |
| 24. Miscellaneous liabilities:                                                                                                                                                                                                         |                 |                 |
| 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) .....                                                                                                                                                                             | 47,238          | 52,223          |
| 24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....                                                                                                                                                            |                 |                 |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....                                                                                                                               |                 |                 |
| 24.04 Payable to parent, subsidiaries and affiliates .....                                                                                                                                                                             | 32,181          | 5,689           |
| 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 .....                                                                                                                                                                                          | 237,483         | 208,962         |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....                                                                                                                                                       | 96,738,836      | 65,826,507      |
| 27. From Separate Accounts Statement .....                                                                                                                                                                                             |                 |                 |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                          | 96,738,836      | 65,826,507      |
| 29. Common capital stock .....                                                                                                                                                                                                         | 700,000         | 700,000         |
| 30. Preferred capital stock .....                                                                                                                                                                                                      |                 |                 |
| 31. Aggregate write-ins for other than special surplus funds .....                                                                                                                                                                     |                 |                 |
| 32. Surplus notes .....                                                                                                                                                                                                                | 749,550,000     | 749,550,000     |
| 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) .....                                                                                                                               | 2,753,591,537   | 2,753,591,537   |
| 34. Aggregate write-ins for special surplus funds .....                                                                                                                                                                                |                 |                 |
| 35. Unassigned funds (surplus) .....                                                                                                                                                                                                   | (2,225,783,469) | (2,321,519,426) |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                      |                 |                 |
| 36.1 ..... shares common (value included in Line 29 \$ ..... ) .....                                                                                                                                                                   |                 |                 |
| 36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....                                                                                                                                                                |                 |                 |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement) .....                                                                                                                                  | 1,277,358,068   | 1,181,622,111   |
| 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) .....                                                                                                                                                                              | 1,278,058,068   | 1,182,322,111   |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....                                                                                                                                                                          | 1,374,796,904   | 1,248,148,618   |
| DETAILS OF WRITE-INS                                                                                                                                                                                                                   |                 |                 |
| 2501. Unclaimed funds .....                                                                                                                                                                                                            | 237,483         | 208,962         |
| 2502. ....                                                                                                                                                                                                                             |                 |                 |
| 2503. ....                                                                                                                                                                                                                             |                 |                 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                              |                 |                 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) .....                                                                                                                                                                     | 237,483         | 208,962         |
| 3101. ....                                                                                                                                                                                                                             |                 |                 |
| 3102. ....                                                                                                                                                                                                                             |                 |                 |
| 3103. ....                                                                                                                                                                                                                             |                 |                 |
| 3198. Summary of remaining write-ins for Line 31 from overflow page .....                                                                                                                                                              |                 |                 |
| 3199. Totals (Lines 3101 thru 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 thru 3403 plus 3498)(Line 34 above) .....                                                                                                                                                                     |                 |                 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SUMMARY OF OPERATIONS

|                                                                                                                                                                                                 | 1<br>Current Year | 2<br>Prior Year |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| 1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11) .....                                                    | 111,644           | 112,222         |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                     |                   |                 |
| 3. Net investment income (Exhibit of Net Investment Income, Line 17) .....                                                                                                                      | 237,890,171       | 106,746,684     |
| 4. Amortization of Interest Maintenance Reserve (IMR, Line 5) .....                                                                                                                             | 7,023             | 33,505          |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                                                                        |                   |                 |
| 6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) .....                                                                                         | 91                | 103             |
| 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. Total (Lines 1 to 8.3) .....                                                                                                                                                                 | 238,008,928       | 106,892,514     |
| 10. Death benefits .....                                                                                                                                                                        | 304,892           | 298,211         |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                      | 17,936            | 18,847          |
| 12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) .....                                                                                                                           | 40,894            | 20,006          |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                                  | 415               | 415             |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                                       |                   |                 |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                                 | 105,775           | 137,130         |
| 16. Group conversions .....                                                                                                                                                                     |                   |                 |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                                   | 54,082            | 53,595          |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                           |                   |                 |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                             | (210,275)         | (181,739)       |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                               | 313,719           | 346,464         |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) .....                                          |                   |                 |
| 22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) .....                                                                                      |                   |                 |
| 23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) .....                                                                                        | 595,636           | 615,409         |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) .....                                                                           | (225,363)         | (201,360)       |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                              | (995)             | (1,076)         |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                       |                   |                 |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                    |                   |                 |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                               | 682,997           | 759,437         |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....                                                        | 237,325,932       | 106,133,077     |
| 30. Dividends to policyholders and refunds to members .....                                                                                                                                     | 28,012            | 30,071          |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....                                                 | 237,297,920       | 106,103,006     |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....                                                                                                            | (74,967,509)      | (79,076,100)    |
| 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) .....          | 312,265,429       | 185,179,106     |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....1 (excluding taxes of \$ .....(4,307) transferred to the IMR) ..... | (1)               |                 |
| 35. Net income (Line 33 plus Line 34) .....                                                                                                                                                     | 312,265,428       | 185,179,106     |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                                                     |                   |                 |
| 36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) .....                                                                                                                | 1,182,322,111     | 1,120,283,228   |
| 37. Net income (Line 35) .....                                                                                                                                                                  | 312,265,428       | 185,179,106     |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....                                                                                                          | 43,565,784        | 44,164,076      |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                                                         |                   |                 |
| 40. Change in net deferred income tax .....                                                                                                                                                     | (4,083,817)       | (801,587)       |
| 41. Change in nonadmitted assets .....                                                                                                                                                          | 4,083,578         | 801,553         |
| 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 .....                                                                                                                                                     | 4,985             | (4,265)         |
| 45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) .....                                                                                                           |                   |                 |
| 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 .....                                                                                                                                                             | (260,100,000)     | (167,300,000)   |
| 53. Aggregate write-ins for gains and losses in surplus .....                                                                                                                                   |                   |                 |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....                                                                                                                  | 95,735,957        | 62,038,883      |
| 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) .....                                                                                                      | 1,278,058,068     | 1,182,322,111   |
| 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 thru 08.303 plus 08.398)(Line 8.3 above) .....                                                                                                                     |                   |                 |
| 2701. ....                                                                                                                                                                                      |                   |                 |
| 2702. ....                                                                                                                                                                                      |                   |                 |
| 2703. ....                                                                                                                                                                                      |                   |                 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                                                                       |                   |                 |
| 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) .....                                                                                                                              |                   |                 |
| 5301. ....                                                                                                                                                                                      |                   |                 |
| 5302. ....                                                                                                                                                                                      |                   |                 |
| 5303. ....                                                                                                                                                                                      |                   |                 |
| 5398. Summary of remaining write-ins for Line 53 from overflow page .....                                                                                                                       |                   |                 |
| 5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) .....                                                                                                                              |                   |                 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

CASH FLOW

|                                                                                                                 | 1             | 2             |
|-----------------------------------------------------------------------------------------------------------------|---------------|---------------|
|                                                                                                                 | Current Year  | Prior Year    |
| Cash from Operations                                                                                            |               |               |
| 1. Premiums collected net of reinsurance .....                                                                  | 114,968       | 114,513       |
| 2. Net investment income .....                                                                                  | 184,957,655   | 106,792,735   |
| 3. Miscellaneous income .....                                                                                   | 91            | 103           |
| 4. Total (Lines 1 through 3) .....                                                                              | 185,072,714   | 106,907,351   |
| 5. Benefit and loss related payments .....                                                                      | 501,555       | 565,813       |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                    |               |               |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                      | 210,353       | 557,917       |
| 8. Dividends paid to policyholders .....                                                                        | 29,690        | 31,685        |
| 9. Federal and foreign income taxes paid (recovered) net of \$ .....(4,305) tax on capital gains (losses) ..... | (116,220,772) | (27,942,253)  |
| 10. Total (Lines 5 through 9) .....                                                                             | (115,479,175) | (26,786,838)  |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                       | 300,551,890   | 133,694,189   |
| Cash from Investments                                                                                           |               |               |
| 12. Proceeds from investments sold, matured or repaid:                                                          |               |               |
| 12.1 Bonds .....                                                                                                | 2,360,613     | 1,004,063     |
| 12.2 Stocks .....                                                                                               |               |               |
| 12.3 Mortgage loans .....                                                                                       |               |               |
| 12.4 Real estate .....                                                                                          |               |               |
| 12.5 Other invested assets .....                                                                                |               |               |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                           | (28,742)      | (3,845)       |
| 12.7 Miscellaneous proceeds .....                                                                               |               |               |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                       | 2,331,871     | 1,000,219     |
| 13. Cost of investments acquired (long-term only):                                                              |               |               |
| 13.1 Bonds .....                                                                                                |               | 856,271       |
| 13.2 Stocks .....                                                                                               | 41,000,000    | 14,150,000    |
| 13.3 Mortgage loans .....                                                                                       |               |               |
| 13.4 Real estate .....                                                                                          |               |               |
| 13.5 Other invested assets .....                                                                                |               |               |
| 13.6 Miscellaneous applications .....                                                                           |               |               |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                      | 41,000,000    | 15,006,271    |
| 14. Net increase (decrease) in contract loans and premium notes .....                                           | (28,258)      | (11,463)      |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) .....                                   | (38,639,872)  | (13,994,590)  |
| 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 .....                               | (21,090)      | 7,973         |
| 16.5 Dividends to stockholders .....                                                                            | 260,100,000   | 121,300,000   |
| 16.6 Other cash provided (applied) .....                                                                        | 46,680        | 77,712        |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) ..... | (260,074,410) | (121,214,315) |
| 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) .....       | 1,837,608     | (1,514,716)   |
| 19. Cash, cash equivalents and short-term investments:                                                          |               |               |
| 19.1 Beginning of year .....                                                                                    | 28,580,462    | 30,095,178    |
| 19.2 End of year (Line 18 plus Line 19.1) .....                                                                 | 30,418,070    | 28,580,462    |

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

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

|                                                                                                                                                                                        | 1            | 2               | 3          | 4                    | 5               | 6                   | 7         | 8                       | 9                       |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------|------------|----------------------|-----------------|---------------------|-----------|-------------------------|-------------------------|
|                                                                                                                                                                                        | Total        | Individual Life | Group Life | Individual Annuities | Group Annuities | Accident and Health | Fraternal | Other Lines of Business | YRT Mortality Risk Only |
| 1. Premiums and annuity considerations for life and accident and health contracts .....                                                                                                | 111,644      | 111,644         |            |                      |                 |                     |           |                         |                         |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                            |              | XXX             | XXX        |                      |                 | XXX                 | XXX       |                         | XXX                     |
| 3. Net investment income .....                                                                                                                                                         | 237,890,171  | 432,392         |            | 9,140                |                 |                     |           | 237,448,638             |                         |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                            | 7,023        | 6,882           |            | 142                  |                 |                     |           |                         |                         |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                                                               |              |                 |            |                      |                 |                     | XXX       |                         |                         |
| 6. Commissions and expense allowances on reinsurance ceded .....                                                                                                                       | .91          | .91             |            |                      |                 |                     | XXX       |                         |                         |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                      |              |                 |            |                      |                 |                     | XXX       |                         |                         |
| 8. Miscellaneous Income:                                                                                                                                                               |              |                 |            |                      |                 |                     |           |                         |                         |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....                                                        |              |                 |            |                      |                 |                     | XXX       |                         |                         |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                                                                  |              |                 |            |                      |                 | XXX                 | XXX       |                         |                         |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                                                                 |              |                 |            |                      |                 |                     |           |                         |                         |
| 9. Totals (Lines 1 to 8.3) .....                                                                                                                                                       | 238,008,928  | 551,008         |            | 9,282                |                 |                     |           | 237,448,638             |                         |
| 10. Death benefits .....                                                                                                                                                               | 304,892      | 304,892         |            |                      |                 | XXX                 | XXX       |                         |                         |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                             | 17,936       | 17,936          |            |                      |                 | XXX                 | XXX       |                         |                         |
| 12. Annuity benefits .....                                                                                                                                                             | 40,894       | XXX             | XXX        | 40,894               |                 | XXX                 | XXX       |                         | XXX                     |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                         | 415          | 415             |            |                      |                 |                     | XXX       |                         |                         |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                              |              |                 |            |                      |                 |                     | XXX       |                         |                         |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                        | 105,775      | 90,108          |            | 15,668               |                 | XXX                 | XXX       |                         |                         |
| 16. Group conversions .....                                                                                                                                                            |              |                 |            |                      |                 |                     | XXX       |                         |                         |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                          | 54,082       | 53,460          |            | 622                  |                 |                     | XXX       |                         |                         |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                  |              |                 |            |                      |                 | XXX                 | XXX       |                         |                         |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                    | (210,275)    | (195,731)       |            | (14,543)             |                 |                     | XXX       |                         |                         |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                      | 313,719      | 271,079         |            | 42,640               |                 |                     | XXX       |                         |                         |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....                                                                       |              |                 |            |                      |                 |                     |           |                         | XXX                     |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                    |              |                 |            |                      |                 |                     | XXX       |                         |                         |
| 23. General insurance expenses and fraternal expenses .....                                                                                                                            | 595,636      | 582,534         |            | 13,102               |                 |                     |           |                         |                         |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                           | (225,363)    | 46,354          |            | 794                  |                 |                     |           | (272,512)               |                         |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                     | (995)        | (995)           |            |                      |                 |                     | XXX       |                         |                         |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                              |              |                 |            |                      |                 |                     | XXX       |                         |                         |
| 27. Aggregate write-ins for deductions .....                                                                                                                                           |              |                 |            |                      |                 |                     |           |                         |                         |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                      | 682,997      | 898,972         |            | 56,536               |                 |                     |           | (272,512)               |                         |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....                                               | 237,325,932  | (347,964)       |            | (47,254)             |                 |                     |           | 237,721,150             |                         |
| 30. Dividends to policyholders and refunds to members .....                                                                                                                            | 28,012       | 28,012          |            |                      |                 |                     | XXX       |                         |                         |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....                                        | 237,297,920  | (375,976)       |            | (47,254)             |                 |                     |           | 237,721,150             |                         |
| 32. Federal income taxes incurred (excluding tax on capital gains) .....                                                                                                               | (74,967,509) | (78,955)        |            | (9,923)              |                 |                     |           | (74,878,631)            |                         |
| 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) ..... | 312,265,429  | (297,021)       |            | (37,331)             |                 |                     |           | 312,599,781             |                         |
| 34. Policies/certificates in force end of year .....                                                                                                                                   | 2,897        | 2,811           |            | 86                   |                 |                     | XXX       |                         |                         |
| 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 thru 08.303 plus 08.398) (Line 8.3 above) .....                                                                                                           |              |                 |            |                      |                 |                     |           |                         |                         |
| 2701. ....                                                                                                                                                                             |              |                 |            |                      |                 |                     |           |                         |                         |
| 2702. ....                                                                                                                                                                             |              |                 |            |                      |                 |                     |           |                         |                         |
| 2703. ....                                                                                                                                                                             |              |                 |            |                      |                 |                     |           |                         |                         |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                                                              |              |                 |            |                      |                 |                     |           |                         |                         |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....                                                                                                                    |              |                 |            |                      |                 |                     |           |                         |                         |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS  
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE <sup>(b)</sup>

|                                                                                                                                                                                              | 1         | 2               | 3          | 4         | 5            | 6              | 7                                              | 8             | 9                          | 10                 | 11                       | 12                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------------|------------|-----------|--------------|----------------|------------------------------------------------|---------------|----------------------------|--------------------|--------------------------|----------------------------|
|                                                                                                                                                                                              | Total     | Industrial Life | Whole Life | Term Life | Indexed Life | Universal Life | Universal Life<br>With Secondary<br>Guarantees | Variable Life | Variable<br>Universal Life | Credit Life<br>(c) | Other Individual<br>Life | YRT Mortality<br>Risk Only |
| 1. Premiums for life contracts <sup>(a)</sup> .....                                                                                                                                          | 111,644   | 54              | 95,974     | 2,316     |              | 13,300         |                                                |               |                            |                    |                          |                            |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                  | XXX       | XXX             | XXX        | XXX       | XXX          | XXX            | XXX                                            | XXX           | XXX                        | XXX                | XXX                      | XXX                        |
| 3. Net investment income .....                                                                                                                                                               | 432,392   | 4,100           | 422,365    | 2,636     |              | 3,292          |                                                |               |                            |                    |                          |                            |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                                  | 6,882     | 67              | 6,727      | 38        |              | 49             |                                                |               |                            |                    |                          |                            |
| 5. Separate Accounts net gain from operations excluding unrealized gains or<br>losses .....                                                                                                  |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 6. Commissions and expense allowances on reinsurance ceded .....                                                                                                                             | 91        |                 | 91         |           |              |                |                                                |               |                            |                    |                          |                            |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                            |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 8. Miscellaneous Income:                                                                                                                                                                     |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 8.1 Income from fees associated with investment management,<br>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) .....                                                                                                                                                             | 551,008   | 4,220           | 525,157    | 4,990     |              | 16,640         |                                                |               |                            |                    |                          |                            |
| 10. Death benefits .....                                                                                                                                                                     | 304,892   |                 | 255,325    | 49,546    |              | 22             |                                                |               |                            |                    |                          |                            |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                   | 17,936    |                 | 17,936     |           |              |                |                                                |               |                            |                    |                          |                            |
| 12. Annuity benefits .....                                                                                                                                                                   | XXX       | XXX             | XXX        | XXX       | XXX          | XXX            | XXX                                            | XXX           | XXX                        | XXX                | XXX                      | XXX                        |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                               | 415       |                 | 415        |           |              |                |                                                |               |                            |                    |                          |                            |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                                    |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                              | 90,108    |                 | 89,079     |           |              | 1,029          |                                                |               |                            |                    |                          |                            |
| 16. Group conversions .....                                                                                                                                                                  |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                                | 53,460    |                 | 53,427     | 33        |              |                |                                                |               |                            |                    |                          |                            |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                        |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                          | (195,731) | 1,197           | (167,969)  | (24,876)  |              | (4,083)        |                                                |               |                            |                    |                          |                            |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                            | 271,079   | 1,197           | 248,211    | 24,703    |              | (3,033)        |                                                |               |                            |                    |                          |                            |
| 21. Commissions on premiums, annuity considerations and deposit-type<br>contract funds (direct business only) .....                                                                          |           |                 |            |           |              |                |                                                |               |                            |                    |                          | XXX                        |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                          |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 23. General insurance expenses .....                                                                                                                                                         | 582,534   |                 | 570,941    | 3,319     |              | 8,273          |                                                |               |                            |                    |                          |                            |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                                 | 46,354    |                 | 45,836     | 266       |              | 252            |                                                |               |                            |                    |                          |                            |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                           | (995)     | (1)             | (845)      | (150)     |              |                |                                                |               |                            |                    |                          |                            |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                    |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                 |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                            | 898,972   | 1,197           | 864,144    | 28,140    |              | 5,492          |                                                |               |                            |                    |                          |                            |
| 29. Net gain from operations before dividends to policyholders, refunds to<br>members and federal income taxes (Line 9 minus Line 28) .....                                                  | (347,964) | 3,024           | (338,987)  | (23,149)  |              | 11,148         |                                                |               |                            |                    |                          |                            |
| 30. Dividends to policyholders and refunds to members .....                                                                                                                                  | 28,012    |                 | 28,012     |           |              |                |                                                |               |                            |                    |                          |                            |
| 31. Net gain from operations after dividends to policyholders, refunds to<br>members and before federal income taxes (Line 29 minus Line 30) .....                                           | (375,976) | 3,024           | (366,999)  | (23,149)  |              | 11,148         |                                                |               |                            |                    |                          |                            |
| 32. Federal income taxes incurred (excluding tax on capital gains) .....                                                                                                                     | (78,955)  | 635             | (77,070)   | (4,861)   |              | 2,341          |                                                |               |                            |                    |                          |                            |
| 33. Net gain from operations after dividends to policyholders, refunds to<br>members and federal income taxes and before realized capital gains or<br>(losses) (Line 31 minus Line 32) ..... | (297,021) | 2,389           | (289,929)  | (18,288)  |              | 8,807          |                                                |               |                            |                    |                          |                            |
| 34. Policies/certificates in force end of year .....                                                                                                                                         | 2,811     |                 | 2,775      | 14        |              | 22             |                                                |               |                            |                    |                          |                            |
| 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 thru 08.303 plus 08.398) (Line 8.3 above) .....                                                                                                                 |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 2701. ....                                                                                                                                                                                   |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 2702. ....                                                                                                                                                                                   |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 2703. ....                                                                                                                                                                                   |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                                                                    |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....                                                                                                                          |           |                 |            |           |              |                |                                                |               |                            |                    |                          |                            |

(a) Include premium amounts for preneed plans included in Line 1 .....

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

(c) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS  
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

|                                                                                                                                                                                  | 1     | 2          | 3         | 4              | 5             | 6                       | 7               | 8                    | 9                       |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|------------|-----------|----------------|---------------|-------------------------|-----------------|----------------------|-------------------------|
|                                                                                                                                                                                  | Total | Whole Life | Term Life | Universal Life | Variable Life | Variable Universal Life | Credit Life (d) | Other Group Life (a) | YRT Mortality Risk Only |
| 1. Premiums for life contracts (b)                                                                                                                                               |       |            |           |                |               |                         |                 |                      |                         |
| 2. Considerations for supplementary contracts with life contingencies                                                                                                            | XXX   | XXX        | XXX       | XXX            | XXX           | XXX                     | XXX             | XXX                  | XXX                     |
| 3. Net investment income                                                                                                                                                         |       |            |           |                |               |                         |                 |                      |                         |
| 4. Amortization of Interest Maintenance Reserve (IMR)                                                                                                                            |       |            |           |                |               |                         |                 |                      |                         |
| 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)                                                                                                                                                       |       |            |           |                |               |                         |                 |                      |                         |
| 10. Death benefits                                                                                                                                                               |       |            |           |                |               |                         |                 |                      |                         |
| 11. Matured endowments (excluding guaranteed annual pure endowments)                                                                                                             |       |            |           |                |               |                         |                 |                      |                         |
| 12. Annuity benefits                                                                                                                                                             | XXX   | XXX        | XXX       | XXX            | XXX           | XXX                     | XXX             | XXX                  | XXX                     |
| 13. Disability benefits and benefits under accident and health contracts                                                                                                         |       |            |           |                |               |                         |                 |                      |                         |
| 14. Coupons, guaranteed annual pure endowments and similar benefits                                                                                                              |       |            |           |                |               |                         |                 |                      |                         |
| 15. Surrender benefits and withdrawals for life contracts                                                                                                                        |       |            |           |                |               |                         |                 |                      |                         |
| 16. Group conversions                                                                                                                                                            |       |            |           |                |               |                         |                 |                      |                         |
| 17. Interest and adjustments on contract or deposit-type contract funds                                                                                                          |       |            |           |                |               |                         |                 |                      |                         |
| 18. Payments on supplementary contracts with life contingencies                                                                                                                  |       |            |           |                |               |                         |                 |                      |                         |
| 19. Increase in aggregate reserves for life and accident and health contracts                                                                                                    |       |            |           |                |               |                         |                 |                      |                         |
| 20. Totals (Lines 10 to 19)                                                                                                                                                      |       |            |           |                |               |                         |                 |                      |                         |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)                                                                       |       |            |           |                |               |                         |                 |                      | XXX                     |
| 22. Commissions and expense allowances on reinsurance assumed                                                                                                                    |       |            |           |                |               |                         |                 |                      |                         |
| 23. General insurance expenses                                                                                                                                                   |       |            |           |                |               |                         |                 |                      |                         |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes                                                                                                           |       |            |           |                |               |                         |                 |                      |                         |
| 25. Increase in loading on deferred and uncollected premiums                                                                                                                     |       |            |           |                |               |                         |                 |                      |                         |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance                                                                                                              |       |            |           |                |               |                         |                 |                      |                         |
| 27. Aggregate write-ins for deductions                                                                                                                                           |       |            |           |                |               |                         |                 |                      |                         |
| 28. Totals (Lines 20 to 27)                                                                                                                                                      |       |            |           |                |               |                         |                 |                      |                         |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)                                               |       |            |           |                |               |                         |                 |                      |                         |
| 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)                                        |       |            |           |                |               |                         |                 |                      |                         |
| 32. Federal income taxes incurred (excluding tax on capital gains)                                                                                                               |       |            |           |                |               |                         |                 |                      |                         |
| 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) |       |            |           |                |               |                         |                 |                      |                         |
| 34. Policies/certificates in force end of year                                                                                                                                   |       |            |           |                |               |                         |                 |                      |                         |
| 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 thru 08.303 plus 08.398) (Line 8.3 above)                                                                                                           |       |            |           |                |               |                         |                 |                      |                         |
| 2701.                                                                                                                                                                            |       |            |           |                |               |                         |                 |                      |                         |
| 2702.                                                                                                                                                                            |       |            |           |                |               |                         |                 |                      |                         |
| 2703.                                                                                                                                                                            |       |            |           |                |               |                         |                 |                      |                         |
| 2798. Summary of remaining write-ins for Line 27 from overflow page                                                                                                              |       |            |           |                |               |                         |                 |                      |                         |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)                                                                                                                    |       |            |           |                |               |                         |                 |                      |                         |

(a) Includes the following amounts for FEGLI/SGLI: Line 1, Line 10, Line 16, Line 23, Line 24

(b) Include premium amounts for preneed plans included in Line 1

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS  
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

|                                                                                                                                                                                        | 1<br><br>Total | Deferred                 |                            |                                                |                                                   | 6<br><br>Life Contingent<br>Payout (Immediate<br>and Annuitalizations) | 7<br><br>Other Annuities |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|--------------------------|----------------------------|------------------------------------------------|---------------------------------------------------|------------------------------------------------------------------------|--------------------------|
|                                                                                                                                                                                        |                | 2<br><br>Fixed Annuities | 3<br><br>Indexed Annuities | 4<br><br>Variable Annuities<br>with Guarantees | 5<br><br>Variable Annuities<br>Without Guarantees |                                                                        |                          |
| 1. Premiums for individual annuity contracts .....                                                                                                                                     |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                            |                | XXX                      | XXX                        | XXX                                            | XXX                                               |                                                                        | XXX                      |
| 3. Net investment income .....                                                                                                                                                         | 9,140          | 7,297                    |                            |                                                |                                                   |                                                                        | 1,843                    |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                            | 142            | 119                      |                            |                                                |                                                   |                                                                        | 22                       |
| 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) .....                                                                                                                                                       | 9,282          | 7,417                    |                            |                                                |                                                   |                                                                        | 1,865                    |
| 10. Death benefits .....                                                                                                                                                               |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                             |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 12. Annuity benefits .....                                                                                                                                                             | 40,894         | 40,894                   |                            |                                                |                                                   |                                                                        |                          |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                         |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                              |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                        | 15,668         | 15,668                   |                            |                                                |                                                   |                                                                        |                          |
| 16. Group conversions .....                                                                                                                                                            |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                          | 622            | 17                       |                            |                                                |                                                   |                                                                        | 605                      |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                  |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                    | (14,543)       | (14,543)                 |                            |                                                |                                                   |                                                                        |                          |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                      | 42,640         | 42,035                   |                            |                                                |                                                   |                                                                        | 605                      |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....                                                                       |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                    |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 23. General insurance expenses .....                                                                                                                                                   | 13,102         | 12,975                   |                            |                                                |                                                   |                                                                        | 127                      |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                           | 794            | 793                      |                            |                                                |                                                   |                                                                        |                          |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                     |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                              |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 27. Aggregate write-ins for deductions .....                                                                                                                                           |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                      | 56,536         | 55,803                   |                            |                                                |                                                   |                                                                        | 733                      |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....                                               | (47,254)       | (48,387)                 |                            |                                                |                                                   |                                                                        | 1,133                    |
| 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) .....                                        | (47,254)       | (48,387)                 |                            |                                                |                                                   |                                                                        | 1,133                    |
| 32. Federal income taxes incurred (excluding tax on capital gains) .....                                                                                                               | (9,923)        | (10,161)                 |                            |                                                |                                                   |                                                                        | 238                      |
| 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) ..... | (37,331)       | (38,225)                 |                            |                                                |                                                   |                                                                        | 895                      |
| 34. Policies/certificates in force end of year .....                                                                                                                                   | 86             | 80                       |                            |                                                |                                                   |                                                                        | 6                        |
| 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 thru 08.303 plus 08.398) (Line 8.3 above) .....                                                                                                           |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 2701. ....                                                                                                                                                                             |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 2702. ....                                                                                                                                                                             |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 2703. ....                                                                                                                                                                             |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                                                              |                |                          |                            |                                                |                                                   |                                                                        |                          |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....                                                                                                                    |                |                          |                            |                                                |                                                   |                                                                        |                          |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected. ....

Analysis of Operations by Lines of Business - Group Annuities

**N O N E**

Analysis of Operations by Lines of Business - Accident and Health

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)**

|                                                                                                   | 1         | 2               | 3          | 4         | 5            | 6              | 7                                              | 8             | 9                          | 10                                            | 11                       | 12                            |
|---------------------------------------------------------------------------------------------------|-----------|-----------------|------------|-----------|--------------|----------------|------------------------------------------------|---------------|----------------------------|-----------------------------------------------|--------------------------|-------------------------------|
|                                                                                                   | Total     | Industrial Life | Whole Life | Term Life | Indexed Life | Universal Life | Universal Life<br>With Secondary<br>Guarantees | Variable Life | Variable<br>Universal Life | Credit Life <sup>(b)</sup><br>(N/A Fraternal) | Other Individual<br>Life | YRT<br>Mortality<br>Risk Only |
| <b>Involving Life or Disability Contingencies (Reserves)</b><br>(Net of Reinsurance Ceded)        |           |                 |            |           |              |                |                                                |               |                            |                                               |                          |                               |
| 1. Reserve December 31 of prior year .....                                                        | 9,308,423 | 105,991         | 9,054,553  | 69,724    |              | 78,155         |                                                |               |                            |                                               |                          |                               |
| 2. Tabular net premiums or considerations .....                                                   | 74,284    | 27              | 59,622     | 2,152     |              | 12,483         |                                                |               |                            |                                               |                          |                               |
| 3. Present value of disability claims incurred .....                                              |           |                 |            |           |              |                |                                                |               |                            |                                               |                          |                               |
| 4. Tabular interest .....                                                                         | 247,357   | 3,658           | 240,262    | 104       |              | 3,333          |                                                |               |                            |                                               |                          |                               |
| 5. Tabular less actual reserve released .....                                                     | 235       |                 | 235        |           |              |                |                                                |               |                            |                                               |                          |                               |
| 6. Increase in reserve on account of change in valuation basis .....                              |           |                 |            |           |              |                |                                                |               |                            |                                               |                          |                               |
| 6.1 Change in excess of VM-20 deterministic/stochastic reserve over<br>net premium reserve .....  |           | XXX             |            |           |              |                |                                                |               |                            | XXX                                           |                          |                               |
| 7. Other increases (net) .....                                                                    |           |                 | 24,589     | (24,589)  |              |                |                                                |               |                            |                                               |                          |                               |
| 8. Totals (Lines 1 to 7) .....                                                                    | 9,630,300 | 109,677         | 9,379,261  | 47,392    |              | 93,971         |                                                |               |                            |                                               |                          |                               |
| 9. Tabular cost .....                                                                             | 183,664   | 2,459           | 160,123    | 2,237     |              | 18,846         |                                                |               |                            |                                               |                          |                               |
| 10. Reserves released by death .....                                                              | 178,129   |                 | 177,837    | 292       |              |                |                                                |               |                            |                                               |                          |                               |
| 11. Reserves released by other terminations (net) .....                                           | 106,723   | 29              | 105,626    | 14        |              | 1,054          |                                                |               |                            |                                               |                          |                               |
| 12. Annuity, supplementary contract and disability payments involving<br>life contingencies ..... | 49,092    |                 | 49,092     |           |              |                |                                                |               |                            |                                               |                          |                               |
| 13. Net transfers to or (from) Separate Accounts .....                                            |           |                 |            |           |              |                |                                                |               |                            |                                               |                          |                               |
| 14. Total Deductions (Lines 9 to 13) .....                                                        | 517,608   | 2,488           | 492,677    | 2,544     |              | 19,900         |                                                |               |                            |                                               |                          |                               |
| 15. Reserve December 31 of current year .....                                                     | 9,112,692 | 107,189         | 8,886,584  | 44,848    |              | 74,071         |                                                |               |                            |                                               |                          |                               |
| <b>Cash Surrender Value and Policy Loans</b>                                                      |           |                 |            |           |              |                |                                                |               |                            |                                               |                          |                               |
| 16. CSV Ending balance December 31, current year .....                                            | 5,577,430 | 104,603         | 5,405,196  |           |              | 67,631         |                                                |               |                            |                                               |                          |                               |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV .....                                | 5,181,078 | 104,373         | 5,013,670  |           |              | 63,035         |                                                |               |                            |                                               |                          |                               |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS  
ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)  
(N/A Fraternal)

|                                                                                                   | 1     | 2          | 3         | 4             | 5              | 6                             | 7                             | 8                      | 9                             |
|---------------------------------------------------------------------------------------------------|-------|------------|-----------|---------------|----------------|-------------------------------|-------------------------------|------------------------|-------------------------------|
|                                                                                                   | Total | Whole Life | Term Life | Variable Life | Universal Life | Variable<br>Universal<br>Life | Credit<br>Life <sup>(b)</sup> | Other<br>Group<br>Life | YRT<br>Mortality<br>Risk Only |
| <b>Involving Life or Disability Contingencies (Reserves)</b><br>(Net of Reinsurance Ceded)        |       |            |           |               |                |                               |                               |                        |                               |
| 1. Reserve December 31 of prior year .....                                                        |       |            |           |               |                |                               |                               |                        |                               |
| 2. Tabular net premiums or considerations .....                                                   |       |            |           |               |                |                               |                               |                        |                               |
| 3. Present value of disability claims incurred .....                                              |       |            |           |               |                |                               |                               |                        |                               |
| 4. Tabular interest .....                                                                         |       |            |           |               |                |                               |                               |                        |                               |
| 5. Tabular less actual reserve released .....                                                     |       |            |           |               |                |                               |                               |                        |                               |
| 6. Increase in reserve on account of change in valuation basis .....                              |       |            |           |               |                |                               |                               |                        |                               |
| 7. Other increases (net) .....                                                                    |       |            |           |               |                |                               |                               |                        |                               |
| 8. Totals (Lines 1 to 7) .....                                                                    |       |            |           |               |                |                               |                               |                        |                               |
| 9. Tabular cost .....                                                                             |       |            |           |               |                |                               |                               |                        |                               |
| 10. Reserves released by death .....                                                              |       |            |           |               |                |                               |                               |                        |                               |
| 11. Reserves released by other terminations (net) .....                                           |       |            |           |               |                |                               |                               |                        |                               |
| 12. Annuity, supplementary contract and disability payments involving life<br>contingencies ..... |       |            |           |               |                |                               |                               |                        |                               |
| 13. Net transfers to or (from) Separate Accounts .....                                            |       |            |           |               |                |                               |                               |                        |                               |
| 14. Total Deductions (Lines 9 to 13) .....                                                        |       |            |           |               |                |                               |                               |                        |                               |
| 15. Reserve December 31 of current year .....                                                     |       |            |           |               |                |                               |                               |                        |                               |
| <b>Cash Surrender Value and Policy Loans</b>                                                      |       |            |           |               |                |                               |                               |                        |                               |
| 16. CSV Ending balance December 31, current year .....                                            |       |            |           |               |                |                               |                               |                        |                               |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV .....                                |       |            |           |               |                |                               |                               |                        |                               |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....  
(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS  
ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES <sup>(a)</sup>

|                                                                                                | 1<br><br>Total | Deferred             |                        |                                            |                                               | 6<br>Life Contingent<br>Payout (Immediate<br>and Annuitizations) | 7<br>Other Annuities |
|------------------------------------------------------------------------------------------------|----------------|----------------------|------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------------------------------|----------------------|
|                                                                                                |                | 2<br>Fixed Annuities | 3<br>Indexed Annuities | 4<br>Variable Annuities<br>with Guarantees | 5<br>Variable Annuities<br>without Guarantees |                                                                  |                      |
| <b>Involving Life or Disability Contingencies (Reserves)</b><br>(Net of Reinsurance Ceded)     |                |                      |                        |                                            |                                               |                                                                  |                      |
| 1. Reserve December 31 of prior year .....                                                     | 198,154        | 198,154              |                        |                                            |                                               |                                                                  |                      |
| 2. Tabular net premiums or considerations .....                                                |                |                      |                        |                                            |                                               |                                                                  |                      |
| 3. Present value of disability claims incurred .....                                           | XXX            | XXX                  | XXX                    | XXX                                        | XXX                                           | XXX                                                              | XXX                  |
| 4. Tabular interest .....                                                                      | 7,149          | 7,149                |                        |                                            |                                               |                                                                  |                      |
| 5. Tabular less actual reserve released .....                                                  |                |                      |                        |                                            |                                               |                                                                  |                      |
| 6. Increase in reserve on account of change in valuation basis .....                           |                |                      |                        |                                            |                                               |                                                                  |                      |
| 7. Other increases (net) .....                                                                 |                |                      |                        |                                            |                                               |                                                                  |                      |
| 8. Totals (Lines 1 to 7) .....                                                                 | 205,303        | 205,303              |                        |                                            |                                               |                                                                  |                      |
| 9. Tabular cost .....                                                                          |                |                      |                        |                                            |                                               |                                                                  |                      |
| 10. Reserves released by death .....                                                           | XXX            | XXX                  | XXX                    | XXX                                        | XXX                                           | XXX                                                              | XXX                  |
| 11. Reserves released by other terminations (net) .....                                        |                |                      |                        |                                            |                                               |                                                                  |                      |
| 12. Annuity, supplementary contract and disability payments involving life contingencies ..... | 21,692         | 21,692               |                        |                                            |                                               |                                                                  |                      |
| 13. Net transfers to or (from) Separate Accounts .....                                         |                |                      |                        |                                            |                                               |                                                                  |                      |
| 14. Total Deductions (Lines 9 to 13) .....                                                     | 21,692         | 21,692               |                        |                                            |                                               |                                                                  |                      |
| 15. Reserve December 31 of current year .....                                                  | 183,611        | 183,611              |                        |                                            |                                               |                                                                  |                      |
| <b>Cash Surrender Value and Policy Loans</b>                                                   |                |                      |                        |                                            |                                               |                                                                  |                      |
| 16. CSV Ending balance December 31, current year .....                                         | 183,611        | 183,611              |                        |                                            |                                               |                                                                  |                      |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV .....                             |                |                      |                        |                                            |                                               |                                                                  |                      |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS  
ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)  
(N/A Fraternal)

|                                                                                                | 1<br><br>Total | Deferred                 |                            |                                                |                                                   | 6<br><br>Life Contingent<br>Payout (Immediate<br>and Annuitizations) | 7<br><br>Other Annuities |
|------------------------------------------------------------------------------------------------|----------------|--------------------------|----------------------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------------------------|--------------------------|
|                                                                                                |                | 2<br><br>Fixed Annuities | 3<br><br>Indexed Annuities | 4<br><br>Variable Annuities<br>with Guarantees | 5<br><br>Variable Annuities<br>without Guarantees |                                                                      |                          |
| Involving Life or Disability Contingencies (Reserves)<br>(Net of Reinsurance Ceded)            |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 1. Reserve December 31 of prior year .....                                                     |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 2. Tabular net premiums or considerations .....                                                |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 3. Present value of disability claims incurred .....                                           | xxx            | xxx                      | xxx                        | xxx                                            | xxx                                               | xxx                                                                  | xxx                      |
| 4. Tabular interest .....                                                                      |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 5. Tabular less actual reserve released .....                                                  |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 6. Increase in reserve on account of change in valuation basis .....                           |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 7. Other increases (net) .....                                                                 |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 8. Totals (Lines 1 to 7) .....                                                                 |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 9. Tabular cost .....                                                                          |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 10. Reserves released by death .....                                                           | xxx            | xxx                      | xxx                        | xxx                                            | xxx                                               | xxx                                                                  | xxx                      |
| 11. Reserves released by other terminations (net) .....                                        |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 12. Annuity, supplementary contract and disability payments involving life contingencies ..... |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 13. Net transfers to or (from) Separate Accounts .....                                         |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 14. Total Deductions (Lines 9 to 13) .....                                                     |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 15. Reserve December 31 of current year                                                        |                |                          |                            |                                                |                                                   |                                                                      |                          |
| Cash Surrender Value and Policy Loans                                                          |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 16. CSV Ending balance December 31, current year .....                                         |                |                          |                            |                                                |                                                   |                                                                      |                          |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV                                   |                |                          |                            |                                                |                                                   |                                                                      |                          |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

EXHIBIT OF NET INVESTMENT INCOME

|                      |                                                                           | 1                     | 2                   |
|----------------------|---------------------------------------------------------------------------|-----------------------|---------------------|
|                      |                                                                           | Collected During Year | Earned During Year  |
| 1.                   | U.S. Government bonds .....                                               | (a) .....19,089       | .....14,655         |
| 1.1                  | Bonds exempt from U.S. tax .....                                          | (a) .....             | .....               |
| 1.2                  | Other bonds (unaffiliated) .....                                          | (a) .....421,655      | .....407,131        |
| 1.3                  | Bonds of affiliates .....                                                 | (a) .....             | .....               |
| 2.1                  | Preferred stocks (unaffiliated) .....                                     | (b) .....             | .....               |
| 2.11                 | Preferred stocks of affiliates .....                                      | (b) .....             | .....               |
| 2.2                  | Common stocks (unaffiliated) .....                                        | .....                 | .....               |
| 2.21                 | Common stocks of affiliates .....                                         | .....285,900,000      | .....285,900,000    |
| 3.                   | Mortgage loans .....                                                      | (c) .....             | .....               |
| 4.                   | Real estate .....                                                         | (d) .....             | .....               |
| 5                    | Contract loans .....                                                      | .....18,550           | .....19,353         |
| 6                    | Cash, cash equivalents and short-term investments .....                   | (e) .....200,529      | .....149,677        |
| 7                    | Derivative instruments .....                                              | (f) .....             | .....               |
| 8.                   | Other invested assets .....                                               | .....                 | .....               |
| 9.                   | Aggregate write-ins for investment income .....                           | .....151,013          | .....151,013        |
| 10.                  | Total gross investment income .....                                       | .....286,710,836      | .....286,641,830    |
| 11.                  | Investment expenses .....                                                 |                       | (g) .....30,838     |
| 12.                  | Investment taxes, licenses and fees, excluding federal income taxes ..... |                       | (g) .....71         |
| 13.                  | Interest expense .....                                                    |                       | (h) .....48,720,750 |
| 14.                  | Depreciation on real estate and other invested assets .....               |                       | (i) .....           |
| 15.                  | Aggregate write-ins for deductions from investment income .....           |                       | .....               |
| 16.                  | Total deductions (Lines 11 through 15) .....                              |                       | .....48,751,659     |
| 17.                  | Net investment income (Line 10 minus Line 16) .....                       |                       | .....237,890,171    |
| DETAILS OF WRITE-INS |                                                                           |                       |                     |
| 0901.                | Miscellaneous investment income .....                                     | .....151,013          | .....151,013        |
| 0902.                | .....                                                                     |                       |                     |
| 0903.                | .....                                                                     |                       |                     |
| 0998.                | Summary of remaining write-ins for Line 9 from overflow page .....        |                       |                     |
| 0999.                | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) .....             | .....151,013          | .....151,013        |
| 1501.                | .....                                                                     |                       |                     |
| 1502.                | .....                                                                     |                       |                     |
| 1503.                | .....                                                                     |                       |                     |
| 1598.                | Summary of remaining write-ins for Line 15 from overflow page .....       |                       |                     |
| 1599.                | Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) .....            |                       |                     |

- (a) Includes \$ .....2,739 accrual of discount less \$ .....1,217 amortization of premium and less \$ ..... paid for accrued interest on purchases.
- (b) Includes \$ ..... accrual of discount less \$ ..... amortization of premium and less \$ ..... paid for accrued dividends on purchases.
- (c) Includes \$ ..... accrual of discount less \$ ..... amortization of premium and less \$ ..... paid for accrued interest on purchases.
- (d) Includes \$ ..... for company's occupancy of its own buildings; and excludes \$ ..... interest on encumbrances.
- (e) Includes \$ ..... accrual of discount less \$ ..... amortization of premium and less \$ ..... paid for accrued interest on purchases.
- (f) Includes \$ ..... accrual of discount less \$ ..... amortization of premium.
- (g) Includes \$ ..... investment expenses and \$ ..... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ .....48,720,750 interest on surplus notes and \$ ..... interest on capital notes.
- (i) Includes \$ ..... depreciation on real estate and \$ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

|                      |                                                                       | 1                                            | 2                             | 3                                                        | 4                                              | 5                                                               |
|----------------------|-----------------------------------------------------------------------|----------------------------------------------|-------------------------------|----------------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------|
|                      |                                                                       | Realized Gain (Loss)<br>On Sales or Maturity | Other Realized<br>Adjustments | Total Realized<br>Capital Gain (Loss)<br>(Columns 1 + 2) | Change in<br>Unrealized<br>Capital Gain (Loss) | Change in Unrealized<br>Foreign Exchange<br>Capital Gain (Loss) |
| 1.                   | U.S. Government bonds .....                                           |                                              |                               |                                                          |                                                |                                                                 |
| 1.1                  | Bonds exempt from U.S. tax .....                                      |                                              |                               |                                                          |                                                |                                                                 |
| 1.2                  | Other bonds (unaffiliated) .....                                      |                                              |                               |                                                          |                                                |                                                                 |
| 1.3                  | Bonds of affiliates .....                                             |                                              |                               |                                                          |                                                |                                                                 |
| 2.1                  | Preferred stocks (unaffiliated) .....                                 |                                              |                               |                                                          |                                                |                                                                 |
| 2.11                 | Preferred stocks of affiliates .....                                  |                                              |                               |                                                          |                                                |                                                                 |
| 2.2                  | Common stocks (unaffiliated) .....                                    |                                              |                               |                                                          |                                                |                                                                 |
| 2.21                 | Common stocks of affiliates .....                                     |                                              |                               |                                                          | .....43,565,784                                |                                                                 |
| 3.                   | Mortgage loans .....                                                  |                                              |                               |                                                          |                                                |                                                                 |
| 4.                   | Real estate .....                                                     |                                              |                               |                                                          |                                                |                                                                 |
| 5.                   | Contract loans .....                                                  |                                              |                               |                                                          |                                                |                                                                 |
| 6.                   | Cash, cash equivalents and short-term investments .....               | .....(28,742)                                |                               | .....(28,742)                                            |                                                |                                                                 |
| 7.                   | Derivative instruments .....                                          |                                              |                               |                                                          |                                                |                                                                 |
| 8.                   | Other invested assets .....                                           |                                              |                               |                                                          |                                                |                                                                 |
| 9.                   | Aggregate write-ins for capital gains (losses) .....                  |                                              |                               |                                                          |                                                |                                                                 |
| 10.                  | Total capital gains (losses) .....                                    | .....(28,742)                                |                               | .....(28,742)                                            | .....43,565,784                                |                                                                 |
| DETAILS OF WRITE-INS |                                                                       |                                              |                               |                                                          |                                                |                                                                 |
| 0901.                | .....                                                                 |                                              |                               |                                                          |                                                |                                                                 |
| 0902.                | .....                                                                 |                                              |                               |                                                          |                                                |                                                                 |
| 0903.                | .....                                                                 |                                              |                               |                                                          |                                                |                                                                 |
| 0998.                | Summary of remaining write-ins for Line 9 from<br>overflow page ..... |                                              |                               |                                                          |                                                |                                                                 |
| 0999.                | Totals (Lines 0901 thru 0903 plus 0998) (Line 9,<br>above) .....      |                                              |                               |                                                          |                                                |                                                                 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

**EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

| Insurance                                                     |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
|---------------------------------------------------------------|---------|-----------------|----------------|----------------------|------------------------------------|----------------|-----------|---------------------|-------------------------------|-------|------------------------------------------|----------------------------------------------|
|                                                               | 1       | 2               | Ordinary       |                      | 5                                  | Group          |           | Accident and Health |                               |       | 11                                       | 12                                           |
|                                                               | Total   | Industrial Life | 3              | 4                    | Credit Life (Group and Individual) | 6              | 7         | 8                   | 9                             | 10    | Aggregate of All Other Lines of Business | Fraternal (Fraternal Benefit Societies Only) |
|                                                               |         |                 | Life Insurance | Individual Annuities |                                    | Life Insurance | Annuities | Group               | Credit (Group and Individual) | Other |                                          |                                              |
| FIRST YEAR (other than single)                                |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 1. Uncollected                                                |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 2. Deferred and accrued                                       |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 3. Deferred , accrued and uncollected:                        |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 3.1 Direct                                                    |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 3.2 Reinsurance assumed                                       |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 3.3 Reinsurance ceded                                         |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 3.4 Net (Line 1 + Line 2)                                     |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 4. Advance                                                    |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 5. Line 3.4 - Line 4                                          |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 6. Collected during year:                                     |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 6.1 Direct                                                    |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 6.2 Reinsurance assumed                                       |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 6.3 Reinsurance ceded                                         |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 6.4 Net                                                       |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 7. Line 5 + Line 6.4                                          |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 8. Prior year (uncollected + deferred and accrued - advance)  |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 9. First year premiums and considerations:                    |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 9.1 Direct                                                    |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 9.2 Reinsurance assumed                                       |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 9.3 Reinsurance ceded                                         |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 9.4 Net (Line 7 - Line 8)                                     |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| SINGLE                                                        |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 10. Single premiums and considerations:                       |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 10.1 Direct                                                   |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 10.2 Reinsurance assumed                                      |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 10.3 Reinsurance ceded                                        |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 10.4 Net                                                      |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| RENEWAL                                                       |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 11. Uncollected                                               | 2,114   | 10              | 2,104          |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 12. Deferred and accrued                                      | 27,395  | 7               | 27,388         |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 13. Deferred, accrued and uncollected:                        |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 13.1 Direct                                                   | 29,445  |                 | 29,445         |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 13.2 Reinsurance assumed                                      | 17      | 17              |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 13.3 Reinsurance ceded                                        | (47)    |                 | (47)           |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 13.4 Net (Line 11 + Line 12)                                  | 29,509  | 17              | 29,492         |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 14. Advance                                                   | 1,911   | 1               | 1,909          |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 15. Line 13.4 - Line 14                                       | 27,599  | 16              | 27,583         |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 16. Collected during year:                                    |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 16.1 Direct                                                   | 117,160 |                 | 117,160        |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 16.2 Reinsurance assumed                                      | 48      | 48              |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 16.3 Reinsurance ceded                                        | 2,240   |                 | 2,240          |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 16.4 Net                                                      | 114,968 | 48              | 114,920        |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 17. Line 15 + Line 16.4                                       | 142,567 | 64              | 142,503        |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 18. Prior year (uncollected + deferred and accrued - advance) | 30,923  | 11              | 30,913         |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 19. Renewal premiums and considerations:                      |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 19.1 Direct                                                   | 113,804 |                 | 113,804        |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 19.2 Reinsurance assumed                                      | 54      | 54              |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 19.3 Reinsurance ceded                                        | 2,213   |                 | 2,213          |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 19.4 Net (Line 17 - Line 18)                                  | 111,644 | 54              | 111,590        |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| TOTAL                                                         |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 20. Total premiums and annuity considerations:                |         |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 20.1 Direct                                                   | 113,804 |                 | 113,804        |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 20.2 Reinsurance assumed                                      | 54      | 54              |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 20.3 Reinsurance ceded                                        | 2,213   |                 | 2,213          |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 20.4 Net (Lines 9.4 + 10.4 + 19.4)                            | 111,644 | 54              | 111,590        |                      |                                    |                |           |                     |                               |       |                                          |                                              |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

|                                                                                       | Insurance |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
|---------------------------------------------------------------------------------------|-----------|-----------------|----------------|----------------------|------------------------------------|----------------|-----------|---------------------|-------------------------------|-------|------------------------------------------|----------------------------------------------|
|                                                                                       | 1         | 2               | Ordinary       |                      | 5                                  | Group          |           | Accident and Health |                               |       | 11                                       | 12                                           |
|                                                                                       |           |                 | 3              | 4                    |                                    | 6              | 7         | 8                   | 9                             | 10    |                                          |                                              |
|                                                                                       | Total     | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group               | Credit (Group and Individual) | Other | Aggregate of All Other Lines of Business | Fraternal (Fraternal Benefit Societies Only) |
| POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1) |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 21. To pay renewal premiums .....                                                     | 103       |                 | 103            |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 22. All other .....                                                                   | 11,777    |                 | 11,777         |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED                               |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 23. First year (other than single):                                                   |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 23.1 Reinsurance ceded .....                                                          |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 23.2 Reinsurance assumed .....                                                        |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 23.3 Net ceded less assumed .....                                                     |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 24. Single:                                                                           |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 24.1 Reinsurance ceded .....                                                          |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 24.2 Reinsurance assumed .....                                                        |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 24.3 Net ceded less assumed .....                                                     |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 25. Renewal:                                                                          |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 25.1 Reinsurance ceded .....                                                          | 91        |                 | 91             |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 25.2 Reinsurance assumed .....                                                        |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 25.3 Net ceded less assumed .....                                                     | 91        |                 | 91             |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 26. Totals:                                                                           |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 26.1 Reinsurance ceded (Page 6, Line 6) .....                                         | 91        |                 | 91             |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 26.2 Reinsurance assumed (Page 6, Line 22) .....                                      |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 26.3 Net ceded less assumed .....                                                     | 91        |                 | 91             |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| COMMISSIONS INCURRED (direct business only)                                           |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 27. First year (other than single) .....                                              |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 28. Single .....                                                                      |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 29. Renewal .....                                                                     |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 30. Deposit-type contract funds .....                                                 |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |
| 31. Totals (to agree with Page 6, Line 21)                                            |           |                 |                |                      |                                    |                |           |                     |                               |       |                                          |                                              |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

EXHIBIT 2 - GENERAL EXPENSES

|                                                                                | Insurance |                     |           |                             | 5          | 6         | 7           |
|--------------------------------------------------------------------------------|-----------|---------------------|-----------|-----------------------------|------------|-----------|-------------|
|                                                                                | 1         | Accident and Health |           | 4                           |            |           |             |
|                                                                                |           | 2                   | 3         |                             |            |           |             |
|                                                                                | Life      | Cost Containment    | All Other | All Other Lines of Business | Investment | Fraternal | Total       |
| 1. Rent .....                                                                  | 3,588     |                     |           |                             |            |           | 3,588       |
| 2. Salaries and wages .....                                                    | 124,472   |                     |           |                             | 963        |           | 125,435     |
| 3.11 Contributions for benefit plans for employees .....                       | 9,197     |                     |           |                             | 120        |           | 9,316       |
| 3.12 Contributions for benefit plans for agents .....                          |           |                     |           |                             |            |           |             |
| 3.21 Payments to employees under non-funded benefit plans .....                |           |                     |           |                             |            |           |             |
| 3.22 Payments to agents under non-funded benefit plans .....                   |           |                     |           |                             |            |           |             |
| 3.31 Other employee welfare .....                                              | 2,299     |                     |           |                             |            |           | 2,299       |
| 3.32 Other agent welfare .....                                                 |           |                     |           |                             |            |           |             |
| 4.1 Legal fees and expenses .....                                              | 3,228     |                     |           |                             |            |           | 3,228       |
| 4.2 Medical examination fees .....                                             |           |                     |           |                             |            |           |             |
| 4.3 Inspection report fees .....                                               |           |                     |           |                             |            |           |             |
| 4.4 Fees of public accountants and consulting actuaries .....                  | 169,054   |                     |           |                             |            |           | 169,054     |
| 4.5 Expense of investigation and settlement of policy claims .....             | 335       |                     |           |                             |            |           | 335         |
| 5.1 Traveling expenses .....                                                   | 499       |                     |           |                             |            |           | 499         |
| 5.2 Advertising .....                                                          | 22        |                     |           |                             |            |           | 22          |
| 5.3 Postage, express, telegraph and telephone .....                            | 14,383    |                     |           |                             |            |           | 14,383      |
| 5.4 Printing and stationery .....                                              | 2,109     |                     |           |                             |            |           | 2,108       |
| 5.5 Cost or depreciation of furniture and equipment .....                      | 1,271     |                     |           |                             |            |           | 1,271       |
| 5.6 Rental of equipment .....                                                  | 626       |                     |           |                             |            |           | 626         |
| 5.7 Cost or depreciation of EDP equipment and software .....                   | 73,049    |                     |           |                             |            |           | 73,049      |
| 6.1 Books and periodicals .....                                                | 141       |                     |           |                             |            |           | 141         |
| 6.2 Bureau and association fees .....                                          | 1,789     |                     |           |                             | 1          |           | 1,790       |
| 6.3 Insurance, except on real estate .....                                     | 697       |                     |           |                             |            |           | 697         |
| 6.4 Miscellaneous losses .....                                                 | 11,457    |                     |           |                             |            |           | 11,457      |
| 6.5 Collection and bank service charges .....                                  | 1,434     |                     |           |                             |            |           | 1,434       |
| 6.6 Sundry general expenses .....                                              | 1,828     |                     |           |                             |            |           | 1,828       |
| 6.7 Group service and administration fees .....                                |           |                     |           |                             |            |           |             |
| 6.8 Reimbursements by uninsured plans .....                                    |           |                     |           |                             |            |           |             |
| 7.1 Agency expense allowance .....                                             | 2         |                     |           |                             |            |           | 2           |
| 7.2 Agents' balances charged off (less \$ recovered) .....                     |           |                     |           |                             |            |           |             |
| 7.3 Agency conferences other than local meetings .....                         |           |                     |           |                             |            |           |             |
| 8.1 Official publication (Fraternal Benefit Societies Only) .....              | XXX       | XXX                 | XXX       | XXX                         | XXX        |           |             |
| 8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only) ..... | XXX       | XXX                 | XXX       | XXX                         | XXX        |           |             |
| 9.1 Real estate expenses .....                                                 |           |                     |           |                             |            |           |             |
| 9.2 Investment expenses not included elsewhere .....                           |           |                     |           |                             | 239        |           | 239         |
| 9.3 Aggregate write-ins for expenses .....                                     | 174,154   |                     |           |                             | 29,516     |           | 203,671     |
| 10. General expenses incurred .....                                            | 595,636   |                     |           |                             | 30,838     | (b)       | (a) 626,474 |
| 11. General expenses unpaid Dec. 31, prior year .....                          | 19,949    |                     |           |                             |            |           | 19,949      |
| 12. General expenses unpaid Dec. 31, current year .....                        | 17,470    |                     |           |                             |            |           | 17,470      |
| 13. Amounts receivable relating to uninsured plans, prior year .....           |           |                     |           |                             |            |           |             |
| 14. Amounts receivable relating to uninsured plans, current year .....         |           |                     |           |                             |            |           |             |
| 15. General expenses paid during year (Lines 10+11-12-13+14) .....             | 598,114   |                     |           |                             | 30,838     |           | 628,952     |
| DETAILS OF WRITE-INS                                                           |           |                     |           |                             |            |           |             |
| 09.301. Investment advisory fees to affiliates .....                           | 51,658    |                     |           |                             | 29,516     |           | 81,174      |
| 09.302. Data processing and other consulting fees .....                        | 122,496   |                     |           |                             | 1          |           | 122,497     |
| 09.303. ....                                                                   |           |                     |           |                             |            |           |             |
| 09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....    |           |                     |           |                             |            |           |             |
| 09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) .....   | 174,154   |                     |           |                             | 29,516     |           | 203,671     |

(a) Includes management fees of \$ 46,827 to affiliates and \$ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$ ; 2. Institutional \$ ; 3. Recreational and Health \$ ; 4. Educational \$

5. Religious \$ ; 6. Membership \$ ; 7. Other \$ ; 8. Total \$

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

|     |                                                                   | Insurance |                     |                             | 4          | 5         | 6         |
|-----|-------------------------------------------------------------------|-----------|---------------------|-----------------------------|------------|-----------|-----------|
|     |                                                                   | 1         | 2                   | 3                           |            |           |           |
|     |                                                                   | Life      | Accident and Health | All Other Lines of Business | Investment | Fraternal | Total     |
| 1.  | Real estate taxes .....                                           |           |                     |                             |            |           |           |
| 2.  | State insurance department licenses and fees .....                | 36,640    |                     |                             |            |           | 36,640    |
| 3.  | State taxes on premiums .....                                     | 41        |                     |                             |            |           | 41        |
| 4.  | Other state taxes, including \$ for employee benefits .....       | 767       |                     | (272,512)                   | 1          |           | (271,744) |
| 5.  | U.S. Social Security taxes .....                                  | 9,636     |                     |                             | 69         |           | 9,705     |
| 6.  | All other taxes .....                                             | 65        |                     |                             | 1          |           | 66        |
| 7.  | Taxes, licenses and fees incurred .....                           | 47,148    |                     | (272,512)                   | 71         |           | (225,293) |
| 8.  | Taxes, licenses and fees unpaid Dec. 31, prior year .....         |           |                     | (475,252)                   |            |           | (475,252) |
| 9.  | Taxes, licenses and fees unpaid Dec. 31, current year .....       |           |                     | (312,854)                   |            |           | (312,854) |
| 10. | Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) ..... | 47,148    |                     | (434,910)                   | 71         |           | (387,691) |

EXHIBIT 4 - DIVIDENDS OR REFUNDS

|                                                                                             | Insurance |                          |
|---------------------------------------------------------------------------------------------|-----------|--------------------------|
|                                                                                             | 1<br>Life | 2<br>Accident and Health |
|                                                                                             |           |                          |
| 1. Applied to pay renewal premiums .....                                                    | 103       |                          |
| 2. Applied to shorten the endowment or premium-paying period .....                          |           |                          |
| 3. Applied to provide paid-up additions .....                                               | 11,777    |                          |
| 4. Applied to provide paid-up annuities .....                                               |           |                          |
| 5. Total Lines 1 through 4 .....                                                            | 11,881    |                          |
| 6. Paid in cash .....                                                                       | 2,376     |                          |
| 7. Left on deposit .....                                                                    | 15,433    |                          |
| 8. Aggregate write-ins for dividend or refund options .....                                 |           |                          |
| 9. Total Lines 5 through 8 .....                                                            | 29,690    |                          |
| 10. Amount due and unpaid .....                                                             |           |                          |
| 11. Provision for dividends or refunds payable in the following calendar year .....         | 31,987    |                          |
| 12. Terminal dividends .....                                                                |           |                          |
| 13. Provision for deferred dividend contracts .....                                         |           |                          |
| 14. Amount provisionally held for deferred dividend contracts not included in Line 13 ..... |           |                          |
| 15. Total Lines 10 through 14 .....                                                         | 31,987    |                          |
| 16. Total from prior year .....                                                             | 33,665    |                          |
| 17. Total dividends or refunds (Lines 9 + 15 - 16) .....                                    | 28,012    |                          |
| DETAILS OF WRITE-INS                                                                        |           |                          |
| 0801. ....                                                                                  |           |                          |
| 0802. ....                                                                                  |           |                          |
| 0803. ....                                                                                  |           |                          |
| 0898. Summary of remaining write-ins for Line 8 from overflow page .....                    |           |                          |
| 0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above) .....                          |           |                          |

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1                                                                                                      | 2                    | 3          | 4         | 5                                | 6     |
|--------------------------------------------------------------------------------------------------------|----------------------|------------|-----------|----------------------------------|-------|
| Valuation Standard                                                                                     | Total <sup>(a)</sup> | Industrial | Ordinary  | Credit<br>(Group and Individual) | Group |
| 0100001. American Experience 3.00% NLP                                                                 | 5,011                | 3,882      | 1,129     |                                  |       |
| 0100002. American Experience 3.50% NLP                                                                 | 1,709                | 1,709      |           |                                  |       |
| 0100003. 1941 SI 3.50% NLP                                                                             | 101,598              | 101,598    |           |                                  |       |
| 0100004. 1941 CSO 2.50% CRVM                                                                           | 44,503               |            | 44,503    |                                  |       |
| 0100005. 1941 CSO 2.50% NLP                                                                            | 60,862               |            | 60,862    |                                  |       |
| 0100006. 1941 CSO 3.00% CRVM                                                                           | 73,963               |            | 73,963    |                                  |       |
| 0100007. 1941 CSO 3.00% FPT                                                                            | 13,461               |            | 13,461    |                                  |       |
| 0100008. 1941 CSO 3.00% NLP                                                                            | 739,565              |            | 739,565   |                                  |       |
| 0100009. 1941 CSO 3.50% NLP                                                                            | 32,392               |            | 32,392    |                                  |       |
| 0100010. 1958 CSO 2.25% NJ Std                                                                         | 16,346               |            | 16,346    |                                  |       |
| 0100011. 1958 CSO 2.50% CRVM                                                                           | 39,162               |            | 39,162    |                                  |       |
| 0100012. 1958 CSO 2.50% NJ Std                                                                         | 80,519               |            | 80,519    |                                  |       |
| 0100013. 1958 CSO 2.50% NLP                                                                            | 5,617                |            | 5,617     |                                  |       |
| 0100014. 1958 CSO 3.00% CRVM                                                                           | 462,000              |            | 462,000   |                                  |       |
| 0100015. 1958 CSO 3.00% FPT                                                                            | 120,934              |            | 120,934   |                                  |       |
| 0100016. 1958 CSO 3.00% NLP                                                                            | 747,999              |            | 747,999   |                                  |       |
| 0100017. 1958 CSO 3.50% CRVM                                                                           | 1,202,010            |            | 1,202,010 |                                  |       |
| 0100018. 1958 CSO 3.50% FPT                                                                            | 43,252               |            | 43,252    |                                  |       |
| 0100019. 1958 CSO 3.50% NLP                                                                            | 1,191,788            |            | 1,191,788 |                                  |       |
| 0100020. 1958 CSO 4.00% CRVM                                                                           | 15,623               |            | 15,623    |                                  |       |
| 0100021. 1958 CSO 4.00% NLP                                                                            | 3,521                |            | 3,521     |                                  |       |
| 0100022. 1958 CSO 4.50% NLP                                                                            | 2,503                |            | 2,503     |                                  |       |
| 0100023. 1958 CSO Joint-life 3.00% CRVM                                                                | 85,835               |            | 85,835    |                                  |       |
| 0100024. 1958 CSO Joint-life 3.00% NLP                                                                 | 128,457              |            | 128,457   |                                  |       |
| 0100025. 1958 CET 2.25% NLP                                                                            | 14,014               |            | 14,014    |                                  |       |
| 0100026. 1958 CET 3.00% NLP                                                                            | 128,495              |            | 128,495   |                                  |       |
| 0100027. 1958 CET 3.50% NLP                                                                            | 174,330              |            | 174,330   |                                  |       |
| 0100028. 1980 CSO 4.00% NLP                                                                            | 548                  |            | 548       |                                  |       |
| 0100029. 1980 CSO 4.50% CRVM                                                                           | 97,912               |            | 97,912    |                                  |       |
| 0100030. 1980 CSO 4.50% NLP                                                                            | 14,267               |            | 14,267    |                                  |       |
| 0100031. 1980 CSO 5.50% CRVM                                                                           | 65,778               |            | 65,778    |                                  |       |
| 0100032. 1980 CSO 5.50% NLP                                                                            | 647                  |            | 647       |                                  |       |
| 0100033. 1980 CET 4.50% NLP                                                                            | 9,303                |            | 9,303     |                                  |       |
| 0100034. 1980 CET 5.50% NLP                                                                            | 12,584               |            | 12,584    |                                  |       |
| 0199997. Totals (Gross)                                                                                | 5,736,508            | 107,189    | 5,629,320 |                                  |       |
| 0199998. Reinsurance ceded                                                                             | 112,433              |            | 112,433   |                                  |       |
| 0199999. Life Insurance: Totals (Net)                                                                  | 5,624,076            | 107,189    | 5,516,887 |                                  |       |
| 0200001. Deferred 4.00%                                                                                | 1,668,482            | XXX        | 1,668,482 | XXX                              |       |
| 0299997. Totals (Gross)                                                                                | 1,668,482            | XXX        | 1,668,482 | XXX                              |       |
| 0299998. Reinsurance ceded                                                                             |                      | XXX        |           | XXX                              |       |
| 0299999. Annuities: Totals (Net)                                                                       | 1,668,482            | XXX        | 1,668,482 | XXX                              |       |
| 0300001.                                                                                               |                      |            |           |                                  |       |
| 0399997. Totals (Gross)                                                                                |                      |            |           |                                  |       |
| 0399998. Reinsurance ceded                                                                             |                      |            |           |                                  |       |
| 0399999. SCWLC: Totals (Net)                                                                           |                      |            |           |                                  |       |
| 0400001. 1959 ADB with 1958 CSO 3.00%                                                                  | 665                  |            | 665       |                                  |       |
| 0499997. Totals (Gross)                                                                                | 665                  |            | 665       |                                  |       |
| 0499998. Reinsurance ceded                                                                             |                      |            |           |                                  |       |
| 0499999. Accidental Death Benefits: Totals (Net)                                                       | 665                  |            | 665       |                                  |       |
| 0500001. 1952 Benefit 5, Period 2 with 1958 CSO 3.00%                                                  |                      |            |           |                                  |       |
|                                                                                                        | 71                   |            | 71        |                                  |       |
| 0599997. Totals (Gross)                                                                                | 71                   |            | 71        |                                  |       |
| 0599998. Reinsurance ceded                                                                             |                      |            |           |                                  |       |
| 0599999. Disability-Active Lives: Totals (Net)                                                         | 71                   |            | 71        |                                  |       |
| 0600001. 1952 Disability with 1958 CSO 3.00%                                                           | 2,688                |            | 2,688     |                                  |       |
| 0699997. Totals (Gross)                                                                                | 2,688                |            | 2,688     |                                  |       |
| 0699998. Reinsurance ceded                                                                             |                      |            |           |                                  |       |
| 0699999. Disability-Disabled Lives: Totals (Net)                                                       | 2,688                |            | 2,688     |                                  |       |
| 0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies | 147                  |            | 147       |                                  |       |
| 0700002. Substandard Extra Hazard                                                                      | 173                  |            | 173       |                                  |       |
| 0700003. Additional actuarial reserves-asset/liability analysis                                        | 2,000,000            |            | 2,000,000 |                                  |       |
| 0799997. Totals (Gross)                                                                                | 2,000,320            |            | 2,000,320 |                                  |       |
| 0799998. Reinsurance ceded                                                                             |                      |            |           |                                  |       |
| 0799999. Miscellaneous Reserves: Totals (Net)                                                          | 2,000,320            |            | 2,000,320 |                                  |       |
| 9999999. Totals (Net) - Page 3, Line 1                                                                 | 9,296,303            | 107,189    | 9,189,114 |                                  |       |

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$ ; Annuities \$ ; Supplementary Contracts with Life Contingencies \$ ; Accidental Death Benefits \$ ; Disability - Active Lives \$ ; Disability - Disabled Lives \$ ; Miscellaneous Reserves \$ .

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EXHIBIT 5 - INTERROGATORIES

1.1

Has the reporting entity ever issued both participating and non-participating contracts?

Yes [ X ] No [ ]

1.2

If not, state which kind is issued.

2.1

Does the reporting entity at present issue both participating and non-participating contracts?

Yes [ ] No [ X ]

2.2

If not, state which kind is issued.

neither

3.

Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?

Yes [ X ] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4.

Has the reporting entity any assessment or stipulated premium contracts in force?

Yes [ ] No [ X ]

If so, state:

4.1

Amount of insurance?

\$

4.2

Amount of reserve?

\$

4.3

Basis of reserve:

4.4

Basis of regular assessments:

4.5

Basis of special assessments:

4.6

Assessments collected during the year

\$

5.

If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6.

Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?

Yes [ ] No [ X ]

6.1

If so, state the amount of reserve on such contracts on the basis actually held:

\$

6.2

That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:

\$

Attach statement of methods employed in their valuation.

7.

Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?

Yes [ ] No [ X ]

7.1

If yes, state the total dollar amount of assets covered by these contracts or agreements

\$

7.2

Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3

State the amount of reserves established for this business:

\$

7.4

Identify where the reserves are reported in the blank:

8.

Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?

Yes [ ] No [ X ]

8.1

If yes, state the total dollar amount of account value covered by these contracts or agreements:

\$

8.2

State the amount of reserves established for this business:

\$

8.3

Identify where the reserves are reported in the blank:

9.

Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?

Yes [ ] No [ X ]

9.1

If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:

\$

9.2

State the amount of reserves established for this business:

\$

9.3

Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

| 1                                | Valuation Basis |            | 4                                           |
|----------------------------------|-----------------|------------|---------------------------------------------|
|                                  | 2               | 3          |                                             |
| Description of Valuation Class   | Changed From    | Changed To | Increase in Actuarial Reserve Due to Change |
| NONE                             |                 |            |                                             |
|                                  |                 |            |                                             |
|                                  |                 |            |                                             |
|                                  |                 |            |                                             |
|                                  |                 |            |                                             |
|                                  |                 |            |                                             |
| 9999999 - Total (Column 4, only) |                 |            |                                             |

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

**N O N E**

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

|                                                                                        | 1         | 2                                | 3                 | 4                         | 5                                       | 6                                     |
|----------------------------------------------------------------------------------------|-----------|----------------------------------|-------------------|---------------------------|-----------------------------------------|---------------------------------------|
|                                                                                        | Total     | Guaranteed<br>Interest Contracts | Annuities Certain | Supplemental<br>Contracts | Dividend<br>Accumulations or<br>Refunds | Premium and<br>Other<br>Deposit Funds |
| 1. Balance at the beginning of the year before reinsurance .....                       | 1,595,550 |                                  |                   | 37,560                    | 1,553,303                               | 4,687                                 |
| 2. Deposits received during the year .....                                             | 63,631    |                                  |                   | 45,921                    | 17,710                                  |                                       |
| 3. Investment earnings credited to the account .....                                   | 54,609    |                                  |                   | 663                       | 53,758                                  | 188                                   |
| 4. Other net change in reserves .....                                                  | (26)      |                                  |                   | (26)                      |                                         |                                       |
| 5. Fees and other charges assessed .....                                               |           |                                  |                   |                           |                                         |                                       |
| 6. Surrender charges .....                                                             |           |                                  |                   |                           |                                         |                                       |
| 7. Net surrender or withdrawal payments .....                                          | 139,304   |                                  |                   | 50,551                    | 88,752                                  |                                       |
| 8. Other net transfers to or (from) Separate Accounts .....                            |           |                                  |                   |                           |                                         |                                       |
| 9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) ..... | 1,574,460 |                                  |                   | 33,566                    | 1,536,019                               | 4,875                                 |
| 10. Reinsurance balance at the beginning of the year .....                             |           |                                  |                   |                           |                                         |                                       |
| 11. Net change in reinsurance assumed .....                                            |           |                                  |                   |                           |                                         |                                       |
| 12. Net change in reinsurance ceded .....                                              |           |                                  |                   |                           |                                         |                                       |
| 13. Reinsurance balance at the end of the year (Lines 10+11-12) .....                  |           |                                  |                   |                           |                                         |                                       |
| 14. Net balance at the end of current year after reinsurance (Lines 9 + 13)            | 1,574,460 |                                  |                   | 33,566                    | 1,536,019                               | 4,875                                 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

| PART 1 - Liability End of Current Year |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
|----------------------------------------|---------|-----------------|----------------|----------------------|-------------------------|------------------------------------|----------------|-----------|---------------------|-------------------------------|-------|
|                                        | 1       | 2               | Ordinary       |                      |                         | 6                                  | Group          |           | Accident and Health |                               |       |
|                                        |         |                 | 3              | 4                    | 5                       |                                    | 7              | 8         | 9                   | 10                            | 11    |
|                                        | Total   | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance | Annuities | Group               | Credit (Group and Individual) | Other |
| 1. Due and unpaid:                     |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 1.1 Direct .....                       |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 1.2 Reinsurance assumed .....          |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 1.3 Reinsurance ceded .....            |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 1.4 Net .....                          |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2. In course of settlement:            |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.1 Resisted .....                     |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.11 Direct .....                      |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.12 Reinsurance assumed .....         |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.13 Reinsurance ceded .....           |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.14 Net .....                         |         |                 | (b)            | (b)                  |                         | (b)                                | (b)            |           |                     |                               |       |
| 2.2 Other .....                        |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.21 Direct .....                      | 30,001  |                 | 30,001         |                      |                         |                                    |                |           |                     |                               |       |
| 2.22 Reinsurance assumed .....         |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.23 Reinsurance ceded .....           |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.24 Net .....                         | 30,001  |                 | (b) 30,001     | (b)                  |                         | (b)                                | (b)            |           | (b)                 | (b)                           | (b)   |
| 3. Incurred but unreported:            |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 3.1 Direct .....                       | 203,405 |                 | 203,405        |                      |                         |                                    |                |           |                     |                               |       |
| 3.2 Reinsurance assumed .....          | 360     | 360             |                |                      |                         |                                    |                |           |                     |                               |       |
| 3.3 Reinsurance ceded .....            | 3,765   |                 | 3,765          |                      |                         |                                    |                |           |                     |                               |       |
| 3.4 Net .....                          | 200,000 | 360             | (b) 199,640    | (b)                  |                         | (b)                                | (b)            |           | (b)                 | (b)                           | (b)   |
| 4. TOTALS .....                        |         |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 4.1 Direct .....                       | 233,406 |                 | 233,406        |                      |                         |                                    |                |           |                     |                               |       |
| 4.2 Reinsurance assumed .....          | 360     | 360             |                |                      |                         |                                    |                |           |                     |                               |       |
| 4.3 Reinsurance ceded .....            | 3,765   |                 | 3,765          |                      |                         |                                    |                |           |                     |                               |       |
| 4.4 Net .....                          | 230,001 | (a) 360         | (a) 229,641    |                      |                         |                                    | (a)            |           |                     |                               |       |

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ ..... in Column 2, \$ ..... in Column 3 and \$ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$ .....2,688

Individual Annuities \$ ..... , Credit Life (Group and Individual) \$ ..... , and Group Life \$ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ ..... Credit (Group and Individual) Accident and Health \$ ..... , and Other Accident and Health \$ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

**PART 2 - Incurred During the Year**

|                                                                              | 1<br><br>Total | 2<br><br>Industrial Life<br>(a) | Ordinary                       |                               |                                     | 6<br><br>Credit Life (Group<br>and Individual) | Group                          |                    | Accident and Health |                                            |                 |
|------------------------------------------------------------------------------|----------------|---------------------------------|--------------------------------|-------------------------------|-------------------------------------|------------------------------------------------|--------------------------------|--------------------|---------------------|--------------------------------------------|-----------------|
|                                                                              |                |                                 | 3<br><br>Life Insurance<br>(b) | 4<br><br>Individual Annuities | 5<br><br>Supplementary<br>Contracts |                                                | 7<br><br>Life Insurance<br>(c) | 8<br><br>Annuities | 9<br><br>Group      | 10<br><br>Credit (Group<br>and Individual) | 11<br><br>Other |
| 1. Settlements During the Year:                                              |                |                                 |                                |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 1.1 Direct .....                                                             | 344,481        |                                 | 303,587                        | 40,894                        |                                     |                                                |                                |                    |                     |                                            |                 |
| 1.2 Reinsurance assumed .....                                                |                |                                 |                                |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 1.3 Reinsurance ceded .....                                                  | 3,000          |                                 | 3,000                          |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 1.4 Net (d) .....                                                            | 341,481        |                                 | 300,587                        | 40,894                        |                                     |                                                |                                |                    |                     |                                            |                 |
| 2. Liability December 31, current<br>year from Part 1:                       |                |                                 |                                |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 2.1 Direct .....                                                             | 233,406        |                                 | 233,406                        |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 2.2 Reinsurance assumed .....                                                | 360            | 360                             |                                |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 2.3 Reinsurance ceded .....                                                  | 3,765          |                                 | 3,765                          |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 2.4 Net .....                                                                | 230,001        | 360                             | 229,641                        |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 3. Amounts recoverable from<br>reinsurers December 31, current<br>year ..... | 3,000          |                                 | 3,000                          |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 4. Liability December 31, prior year:                                        |                |                                 |                                |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 4.1 Direct .....                                                             | 207,827        |                                 | 207,827                        |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 4.2 Reinsurance assumed .....                                                | 360            | 360                             |                                |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 4.3 Reinsurance ceded .....                                                  | 3,843          |                                 | 3,843                          |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 4.4 Net .....                                                                | 204,345        | 360                             | 203,985                        |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 5. Amounts recoverable from<br>reinsurers December 31, prior<br>year .....   |                |                                 |                                |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 6. Incurred Benefits                                                         |                |                                 |                                |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 6.1 Direct .....                                                             | 370,059        |                                 | 329,166                        | 40,894                        |                                     |                                                |                                |                    |                     |                                            |                 |
| 6.2 Reinsurance assumed .....                                                |                |                                 |                                |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 6.3 Reinsurance ceded .....                                                  | 5,922          |                                 | 5,922                          |                               |                                     |                                                |                                |                    |                     |                                            |                 |
| 6.4 Net .....                                                                | 364,137        |                                 | 323,243                        | 40,894                        |                                     |                                                |                                |                    |                     |                                            |                 |

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... in Line 1.1, \$ ..... in Line 1.4.  
\$ ..... in Line 6.1, and \$ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ .....17,936 in Line 1.1, \$ .....17,936 in Line 1.4.  
\$ .....17,936 in Line 6.1, and \$ .....17,936 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... in Line 1.1, \$ ..... in Line 1.4.  
\$ ..... in Line 6.1, and \$ ..... in Line 6.4.

(d) Includes \$ .....415 premiums waived under total and permanent disability benefits.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

EXHIBIT OF NON-ADMITTED ASSETS

|                                                                                                                         | 1                                        | 2                                      | 3                                                          |
|-------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------------------------|------------------------------------------------------------|
|                                                                                                                         | Current Year Total<br>Nonadmitted Assets | Prior Year Total<br>Nonadmitted Assets | Change in Total<br>Nonadmitted Assets<br>(Col. 2 - Col. 1) |
| 1. Bonds (Schedule D) .....                                                                                             |                                          |                                        |                                                            |
| 2. Stocks (Schedule D):                                                                                                 |                                          |                                        |                                                            |
| 2.1 Preferred stocks .....                                                                                              |                                          |                                        |                                                            |
| 2.2 Common stocks .....                                                                                                 |                                          |                                        |                                                            |
| 3. Mortgage loans on real estate (Schedule B):                                                                          |                                          |                                        |                                                            |
| 3.1 First liens .....                                                                                                   |                                          |                                        |                                                            |
| 3.2 Other than first liens .....                                                                                        |                                          |                                        |                                                            |
| 4. Real estate (Schedule A):                                                                                            |                                          |                                        |                                                            |
| 4.1 Properties occupied by the company .....                                                                            |                                          |                                        |                                                            |
| 4.2 Properties held for the production of income .....                                                                  |                                          |                                        |                                                            |
| 4.3 Properties held for sale .....                                                                                      |                                          |                                        |                                                            |
| 5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments<br>(Schedule DA) ..... |                                          |                                        |                                                            |
| 6. Contract loans .....                                                                                                 | 42                                       | 34                                     | (9)                                                        |
| 7. Derivatives (Schedule DB) .....                                                                                      |                                          |                                        |                                                            |
| 8. Other invested assets (Schedule BA) .....                                                                            |                                          |                                        |                                                            |
| 9. Receivables for securities .....                                                                                     |                                          |                                        |                                                            |
| 10. Securities lending reinvested collateral assets (Schedule DL) .....                                                 |                                          |                                        |                                                            |
| 11. Aggregate write-ins for invested assets .....                                                                       |                                          |                                        |                                                            |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                           | 42                                       | 34                                     | (9)                                                        |
| 13. Title plants (for Title insurers only) .....                                                                        |                                          |                                        |                                                            |
| 14. Investment income due and accrued .....                                                                             |                                          |                                        |                                                            |
| 15. Premiums and considerations:                                                                                        |                                          |                                        |                                                            |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                        | 186                                      |                                        | ( 186)                                                     |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due ..                        |                                          |                                        |                                                            |
| 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 .....                                      |                                          |                                        |                                                            |
| 18.2 Net deferred tax asset .....                                                                                       | 84,447,329                               | 88,531,145                             | 4,083,817                                                  |
| 19. Guaranty funds receivable or on deposit .....                                                                       |                                          |                                        |                                                            |
| 20. Electronic data processing equipment and software .....                                                             |                                          |                                        |                                                            |
| 21. Furniture and equipment, including health care delivery assets .....                                                |                                          |                                        |                                                            |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                        |                                          |                                        |                                                            |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                          |                                          |                                        |                                                            |
| 24. Health care and other amounts receivable .....                                                                      | 45                                       |                                        | (45)                                                       |
| 25. Aggregate write-ins for other than invested assets .....                                                            |                                          |                                        |                                                            |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts<br>(Lines 12 to 25) ..... | 84,447,602                               | 88,531,179                             | 4,083,578                                                  |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                       |                                          |                                        |                                                            |
| 28. Total (Lines 26 and 27) .....                                                                                       | 84,447,602                               | 88,531,179                             | 4,083,578                                                  |
| DETAILS OF WRITE-INS                                                                                                    |                                          |                                        |                                                            |
| 1101. ....                                                                                                              |                                          |                                        |                                                            |
| 1102. ....                                                                                                              |                                          |                                        |                                                            |
| 1103. ....                                                                                                              |                                          |                                        |                                                            |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                               |                                          |                                        |                                                            |
| 1199. Totals (Lines 1101 thru 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 thru 2503 plus 2598)(Line 25 above)                                                            |                                          |                                        |                                                            |

## NOTES TO FINANCIAL STATEMENTS

| Note # | Description                                                                                                                      | Page # |
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| 3      | Business Combinations and Goodwill                                                                                               | 19. 2  |
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| 5      | Investments                                                                                                                      | 19. 2  |
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| 31     | Reserves for Life Contracts and Annuity Contracts                                                                                | 19. 22 |
| 32     | Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics                                | 19. 23 |
| 33     | Analysis of Life Actuarial Reserves by Withdrawal Characteristics                                                                | 19. 25 |
| 34     | Premium and Annuity Considerations Deferred and Uncollected                                                                      | 19. 26 |
| 35     | Separate Accounts                                                                                                                | 19. 26 |
| 36     | Loss/Claim Adjustment Expenses                                                                                                   | 19. 26 |

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

|                                                                                                          | SSAP # | F/S<br>Page | F/S<br>Line # | 2020                   | 2019                   |
|----------------------------------------------------------------------------------------------------------|--------|-------------|---------------|------------------------|------------------------|
| NET INCOME                                                                                               |        |             |               |                        |                        |
| (1) Conseco Life Insurance Company of Texas,<br>State of Texas basis (Page 4, Line 35,<br>Columns 1 & 3) | XXX    | XXX         | XXX           | \$ 312,265,428         | \$ 185,179,106         |
| (2) State Prescribed Practices that increase/<br>(decrease) NAIC SAP:                                    |        |             |               |                        |                        |
| None                                                                                                     | N/A    | N/A         | N/A           | —                      | —                      |
| (3) State Permitted Practices that increase/<br>(decrease) NAIC SAP:                                     |        |             |               |                        |                        |
| None                                                                                                     | N/A    | N/A         | N/A           | —                      | —                      |
| (4) NAIC SAP (1- 2 - 3 = 4)                                                                              | XXX    | XXX         | XXX           | <u>\$ 312,265,428</u>  | <u>\$ 185,179,106</u>  |
| SURPLUS                                                                                                  |        |             |               |                        |                        |
| (5) Conseco Life Insurance Company of Texas,<br>State of Texas basis (Page 3, Line 38,<br>Columns 1 & 2) | XXX    | XXX         | XXX           | \$1,278,058,068        | \$1,182,322,111        |
| (6) State Prescribed Practices that increase/<br>(decrease) NAIC SAP:                                    |        |             |               |                        |                        |
| None                                                                                                     | N/A    | N/A         | N/A           | —                      | —                      |
| (7) State Permitted Practices that increase/<br>(decrease) NAIC SAP:                                     |        |             |               |                        |                        |
| None                                                                                                     | N/A    | N/A         | N/A           | —                      | —                      |
| (8) NAIC SAP (5- 6 - 7 = 8)                                                                              | XXX    | XXX         | XXX           | <u>\$1,278,058,068</u> | <u>\$1,182,322,111</u> |

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts. It also requires disclosure of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations with mortality risks are recognized as income when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments and cash equivalents are stated at amortized cost, which approximates fair value.
- (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.

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern, continued

- (3) 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.
- (4) The Company’s book/adjusted carrying value of the common stock investments in its wholly-owned insurance subsidiaries is equal to the subsidiaries’ capital and surplus, excluding the subsidiary’s surplus debentures included as part of surplus using the equity method of accounting. Undistributed equity in earnings of affiliated common stock is included in unassigned surplus as a component of unrealized investment gains or losses. Dividends received from such affiliates are recorded as investment income when received as long as the dividend is not a return of capital based on the unassigned surplus of the subsidiary under NAIC SAP. The subsidiaries listed below were owned as of December 31, 2020:

| Company Name                                                  | State of Domicile |
|---------------------------------------------------------------|-------------------|
| Bankers Consec Life Insurance Company (“Bankers Consec Life”) | New York          |
| Bankers Life and Casualty Company (“Bankers Life”)            | Illinois          |
| Colonial Penn Life Insurance Company (“Colonial Penn”)        | Pennsylvania      |

- (5) The Company has not modified its capitalization policy from the prior period.

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

During 2020, the Company did not record any material changes in accounting principles or corrections of errors.

3. Business Combinations and Goodwill

- A. During 2020, the Company did not acquire any other company accounted for as a purchase.
- B. During 2020, the Company did not merge with any other insurance company.
- C. During 2020, the Company did not participate in an assumption reinsurance agreement.
- D. During 2020, the Company did not recognize any impairment losses.

4. Discontinued Operations

During 2020, the Company had no discontinued operations.

5. Investments

- A. Mortgage Loans including Mezzanine Real Estate Loans
- The Company has no investment in mortgage loans.
- B. Debt Restructuring
- The Company has no investments in restructured debt.
- C. Reverse Mortgages
- The Company has no investment in reverse mortgages.

## NOTES TO FINANCIAL STATEMENTS

### 5. Investments, continued

#### 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") in the current year 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 in 2020 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on loan-backed bonds, structured securities and beneficial interests.
- (4) The Company does not own any loan-backed securities at December 31, 2020 that have not been impaired with a fair value lower than amortized cost.
- (5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company's assessment of whether unrealized losses are "other-than-temporary" requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment's rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to sell the investment or it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (viii) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company's investment may be affected by changes in such values; (ix) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (x) our best estimate of the value of any collateral; and (xi) other objective and subjective factors.

#### E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no open repurchase agreements or securities lending transactions at December 31, 2020.

#### F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no repurchase agreement transactions accounted for as secured borrowing at December 31, 2020.

#### G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no reverse repurchase agreement transactions accounted for as secured borrowing at December 31, 2020.

#### H. Repurchase Agreements Transactions Accounted for as a Sale

The Company has no repurchase agreement transactions accounted for as a sale at December 31, 2020.

#### I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company has no reverse repurchase agreement transactions accounted for as a sale at December 31, 2020.

#### J. Real Estate

The Company has no investments in real estate.

#### K. Low-Income Housing Tax Credits ("LIHTC")

The Company has no investments in LIHTC.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

| Restricted Asset Category                                                          | Gross (Admitted & Nonadmitted) Restricted |                                 |                                                |                                        |                  |                       |                                  | Current Year                 |                                       |                                                               |                                                  |
|------------------------------------------------------------------------------------|-------------------------------------------|---------------------------------|------------------------------------------------|----------------------------------------|------------------|-----------------------|----------------------------------|------------------------------|---------------------------------------|---------------------------------------------------------------|--------------------------------------------------|
|                                                                                    | Current Year                              |                                 |                                                |                                        |                  | 6                     | 7                                | 8                            | 9                                     | Percentage                                                    |                                                  |
|                                                                                    | 1                                         | 2                               | 3                                              | 4                                      | 5                |                       |                                  |                              |                                       | 10                                                            | 11                                               |
|                                                                                    | Total General Account (G/A)               | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Nonadmitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown              | \$ —                                      | \$ —                            | \$ —                                           | \$ —                                   | \$ —             | \$ —                  | \$ —                             | \$ —                         | \$ —                                  | — %                                                           | — %                                              |
| b. Collateral held under security lending agreements                               | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| c. Subject to repurchase agreements                                                | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| d. Subject to reverse repurchase agreements                                        | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| e. Subject to dollar repurchase agreements                                         | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| f. Subject to dollar reverse repurchase agreements                                 | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| g. Placed under option contracts                                                   | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| i. FHLB capital stock                                                              | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| j. On deposit with states                                                          | 857,079                                   | —                               | —                                              | —                                      | 857,079          | 849,861               | 7,218                            | —                            | 857,079                               | 0.06 %                                                        | 0.06 %                                           |
| k. On deposit with other regulatory bodies                                         | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| l. Pledged collateral to FHLB (including assets backing funding agreements)        | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| m. Pledged as collateral not captured in other categories                          | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| n. Other restricted assets                                                         | —                                         | —                               | —                                              | —                                      | —                | —                     | —                                | —                            | —                                     | — %                                                           | — %                                              |
| o. Total Restricted Assets                                                         | \$ 857,079                                | \$ —                            | \$ —                                           | \$ —                                   | \$ 857,079       | \$ 849,861            | \$ 7,218                         | \$ —                         | \$ 857,079                            | 0.06 %                                                        | 0.06 %                                           |

(a) Subset of column 1 (c) Column 5 divided by Asset Page, Column 1, Line 28  
(b) Subset of column 3 (d) Column 9 divided by Asset Page, Column 3, Line 28

(2) The Company did not have any assets pledged as collateral not captured in other categories at December 31, 2020.

(3) The Company had no other restricted assets at December 31, 2020.

(4) The Company had no collateral received and reflected as assets at December 31, 2020.

M. The Company held no working capital finance investments at December 31, 2020.

N. The Company had no offsetting assets and liabilities reported net in accordance with SSAP No. 64, Offsetting and Netting of Assets and Liabilities at December 31, 2020.

O. The Company had no investments in 5GI securities at December 31, 2020 and December 31, 2019.

P. Short Sales

The Company had no short sale transactions as of December 31, 2020.

Q. Prepayment Penalty and Acceleration Fees

The Company did not receive any prepayment penalties or acceleration fees as of December 31, 2020.

6. Joint Ventures, Partnerships and Limited Liability Companies

The Company has no investments in joint ventures, partnerships or limited liability companies.

7. Investment Income

A. All due and accrued investment income with amounts that are over 90 days past due is non-admitted.

B. The Company has no investment income due and accrued that was non-admitted as of December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

The Company has no investment in derivative instruments.

9. Income Taxes

A. The components of the net deferred tax asset (“DTA”) recognized in the Company’s financial statements are as follows:

(1)

|                                                | December 31, 2020 |                   |                |
|------------------------------------------------|-------------------|-------------------|----------------|
|                                                | Ordinary          | Capital           | Total          |
| a. Gross Deferred Tax Asset                    | \$ 245,454,496    | \$ —              | \$ 245,454,496 |
| b. Statutory Valuation Allowance Adjustment    | 161,000,000       | —                 | 161,000,000    |
| c. Adjusted Gross Deferred Tax Asset           | 84,454,496        | —                 | 84,454,496     |
| d. Deferred Tax Asset Non-admitted             | 84,447,329        | —                 | 84,447,329     |
| e. Admitted Deferred Tax Asset                 | 7,167             | —                 | 7,167          |
| f. Gross Deferred Tax Liability                | 3,609             | 3,558             | 7,167          |
| g. Net Admitted Deferred Tax Asset (Liability) | <u>\$ 3,558</u>   | <u>\$ (3,558)</u> | <u>\$ —</u>    |

|                                                | December 31, 2019 |                   |                |
|------------------------------------------------|-------------------|-------------------|----------------|
|                                                | Ordinary          | Capital           | Total          |
| a. Gross Deferred Tax Asset                    | \$ 328,539,880    | \$ —              | \$ 328,539,880 |
| b. Statutory Valuation Allowance Adjustment    | 240,000,000       | —                 | 240,000,000    |
| c. Adjusted Gross Deferred Tax Asset           | 88,539,880        | —                 | 88,539,880     |
| d. Deferred Tax Asset Non-admitted             | 88,531,145        | —                 | 88,531,145     |
| e. Admitted Deferred Tax Asset                 | 8,735             | —                 | 8,735          |
| f. Gross Deferred Tax Liability                | 4,022             | 4,713             | 8,735          |
| g. Net Admitted Deferred Tax Asset (Liability) | <u>\$ 4,713</u>   | <u>\$ (4,713)</u> | <u>\$ —</u>    |

|                                                | Change            |                 |                 |
|------------------------------------------------|-------------------|-----------------|-----------------|
|                                                | Ordinary          | Capital         | Total           |
| a. Gross Deferred Tax Asset                    | \$ (83,085,384)   | \$ —            | \$ (83,085,384) |
| b. Statutory Valuation Allowance Adjustment    | (79,000,000)      | —               | (79,000,000)    |
| c. Adjusted Gross Deferred Tax Asset           | (4,085,384)       | —               | (4,085,384)     |
| d. Deferred Tax Asset Non-admitted             | (4,083,816)       | —               | (4,083,816)     |
| e. Admitted Deferred Tax Asset                 | (1,568)           | —               | (1,568)         |
| f. Gross Deferred Tax Liability                | (413)             | (1,155)         | (1,568)         |
| g. Net Admitted Deferred Tax Asset (Liability) | <u>\$ (1,155)</u> | <u>\$ 1,155</u> | <u>\$ —</u>     |

(2, 3) The Company has no admitted deferred tax assets at December 31, 2020.

(4) Impact of Tax-Planning Strategies

a. The Company did not utilize any tax-planning strategies during 2020 or 2019.

|                                                                                     | December 31, 2020 |         | December 31, 2019 |         | Change         |         |
|-------------------------------------------------------------------------------------|-------------------|---------|-------------------|---------|----------------|---------|
|                                                                                     | Ordinary          | Capital | Ordinary          | Capital | Ordinary       | Capital |
| 1. Adjusted Gross DTA                                                               | \$ 84,454,496     | \$ —    | \$ 88,539,880     | \$ —    | \$ (4,085,384) | \$ —    |
| 2. % of Adjusted Gross DTA Attributable to Tax Planning Strategies                  | 0.00%             | 0.00%   | 0.00%             | 0.00%   | 0.00%          | 0.00%   |
| 3. Net Admitted Adjusted Gross DTA                                                  | \$ 7,167          | \$ —    | \$ 8,735          | \$ —    | \$ (1,568)     | \$ —    |
| 4. % of Net Admitted Adjusted Gross DTA Admitted Because of Tax Planning Strategies | 0.00%             | 0.00%   | 0.00%             | 0.00%   | 0.00%          | 0.00%   |

b. The Company did not utilize reinsurance related tax-planning strategies.

B. The Company has recognized all deferred tax liabilities as of December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

C. The components of current and deferred income taxes are as follows:

(1) Current income taxes incurred consist of the following major components:

|                                               | 2020                   | 2019                   | Change              |
|-----------------------------------------------|------------------------|------------------------|---------------------|
| a. Federal                                    | \$ (74,967,509)        | \$ (79,076,100)        | \$ 4,108,591        |
| b. Foreign tax                                | —                      | —                      | —                   |
| c. Subtotal                                   | (74,967,509)           | (79,076,100)           | 4,108,591           |
| d. Federal income tax on net capital gains    | (4,305)                | (807)                  | (3,498)             |
| e. Utilization of capital loss carry-forwards | —                      | —                      | —                   |
| f. Other                                      | —                      | —                      | —                   |
| g. Federal and foreign income taxes incurred  | <u>\$ (74,971,814)</u> | <u>\$ (79,076,907)</u> | <u>\$ 4,105,093</u> |

The main components of the DTA and deferred tax liabilities are as follows:

|                                                              |    | December 31        |                    |                     |
|--------------------------------------------------------------|----|--------------------|--------------------|---------------------|
|                                                              |    | 2020               | 2019               | Change              |
| (2) Deferred tax assets:                                     |    |                    |                    |                     |
| a. Ordinary                                                  |    |                    |                    |                     |
| 1. Discounting of unpaid losses                              | \$ | —                  | \$                 | —                   |
| 2. Unearned premium reserve                                  |    | —                  | —                  | —                   |
| 3. Policyholder reserves                                     |    | 430,701            | 431,886            | (1,185)             |
| 4. Investments                                               |    | —                  | —                  | —                   |
| 5. Deferred acquisition costs                                |    | 12,248             | 13,357             | (1,109)             |
| 6. Policyholder dividends accrual                            |    | —                  | —                  | —                   |
| 7. Fixed assets                                              |    | —                  | —                  | —                   |
| 8. Compensation and benefits accrual                         |    | —                  | —                  | —                   |
| 9. Pension accrual                                           |    | —                  | —                  | —                   |
| 10. Receivables - nonadmitted                                |    | —                  | —                  | —                   |
| 11. Net operating loss carry-forward                         |    | 245,004,817        | 328,087,566        | (83,082,749)        |
| 12. Tax credit carry-forward                                 |    | —                  | —                  | —                   |
| 13. Other (including items <5% of total ordinary tax assets) |    | 6,730              | 7,071              | (341)               |
| 99. Subtotal                                                 |    | <u>245,454,496</u> | <u>328,539,880</u> | <u>(83,085,384)</u> |
| b. Statutory valuation allowance adjustment                  |    | 161,000,000        | 240,000,000        | (79,000,000)        |
| c. Nonadmitted                                               |    | <u>84,447,329</u>  | <u>88,531,145</u>  | <u>(4,083,816)</u>  |
| d. Admitted ordinary deferred tax assets                     |    | <u>7,167</u>       | <u>8,735</u>       | <u>(1,568)</u>      |
| e. Capital                                                   |    |                    |                    |                     |
| 1. Investments                                               |    | —                  | —                  | —                   |
| 2. Net capital loss carry-forward                            |    | —                  | —                  | —                   |
| 3. Real Estate                                               |    | —                  | —                  | —                   |
| 4. Other (including items <5% of total capital tax assets)   |    | —                  | —                  | —                   |
| 99. Subtotal                                                 |    | <u>—</u>           | <u>—</u>           | <u>—</u>            |
| f. Statutory valuation allowance adjustment                  |    | —                  | —                  | —                   |
| g. Nonadmitted                                               |    | <u>—</u>           | <u>—</u>           | <u>—</u>            |
| h. Admitted capital deferred tax assets                      |    | <u>—</u>           | <u>—</u>           | <u>—</u>            |
| i. Admitted deferred tax assets                              |    | <u>7,167</u>       | <u>8,735</u>       | <u>(1,568)</u>      |
| (3) Deferred tax liabilities:                                |    |                    |                    |                     |
| a. Ordinary                                                  |    |                    |                    |                     |
| 1. Investments                                               | \$ | —                  | \$                 | —                   |
| 2. Fixed Assets                                              |    | —                  | —                  | —                   |
| 3. Deferred and uncollected premium                          |    | 3,609              | 4,022              | (413)               |
| 4. Policyholder reserves                                     |    | —                  | —                  | —                   |
| 5. Other (including items <5% of total ordinary tax assets)  |    | —                  | —                  | —                   |
| 99. Subtotal                                                 |    | <u>3,609</u>       | <u>4,022</u>       | <u>(413)</u>        |
| b. Capital                                                   |    |                    |                    |                     |
| 1. Investments                                               |    | 3,558              | 4,713              | (1,155)             |
| 2. Real Estate                                               |    | —                  | —                  | —                   |
| 3. Other (including items <5% of total capital tax assets)   |    | —                  | —                  | —                   |
| 99. Subtotal                                                 |    | <u>3,558</u>       | <u>4,713</u>       | <u>(1,155)</u>      |
| c. Deferred tax liabilities                                  |    | <u>7,167</u>       | <u>8,735</u>       | <u>(1,568)</u>      |
| (4) Net deferred tax assets/liabilities                      | \$ | <u>—</u>           | \$                 | <u>—</u>            |

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

The change in net deferred income tax from December 31, 2019 to December 31, 2020 is comprised of the following:

|                                         |                       |
|-----------------------------------------|-----------------------|
| Change in net DTA                       | \$ (4,083,817)        |
| Tax effect of unrealized gains (losses) | —                     |
| Change in net deferred income tax       | <u>\$ (4,083,817)</u> |

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference for the year ended December 31, 2020 were as follows:

|                                                                                                        | 2020                   | Effective<br>Tax Rate |
|--------------------------------------------------------------------------------------------------------|------------------------|-----------------------|
| Provision computed at statutory rate                                                                   | \$ 49,826,527          | 21.0 %                |
| Dividends received deduction                                                                           | (60,039,000)           | (25.3)%               |
| Amortization of interest maintenance reserve                                                           | (1,475)                | 0.0 %                 |
| Decrease in valuation allowance on non-life net operating loss carry-forwards (see Note 9.E.(1) below) | (79,000,000)           | (33.3)%               |
| Change in federal tax rate on prior year true-up                                                       | 18,341,951             | 7.7 %                 |
| Nonadmitted assets                                                                                     | (50)                   | 0.0 %                 |
| Other                                                                                                  | (15,950)               | 0.0 %                 |
| Total federal income tax benefit                                                                       | <u>\$ (70,887,997)</u> | <u>(29.9)%</u>        |
| The federal income tax benefit is comprised of the following:                                          |                        |                       |
| Tax on gain (loss) from operations                                                                     | \$ (74,967,509)        | (31.6)%               |
| Tax on current year capital gains (losses)                                                             | (4,305)                | — %                   |
| Change in net deferred income tax                                                                      | 4,083,817              | 1.7 %                 |
| Total federal income tax benefit                                                                       | <u>\$ (70,887,997)</u> | <u>(29.9)%</u>        |

E. (1) At December 31, 2020, the Company had the following net operating loss carry-forwards ("NOLs"):

| Year of<br>Origination | Year of<br>Expiration | Type     | Amount                  |
|------------------------|-----------------------|----------|-------------------------|
| 2003                   | 2023                  | Non-life | \$ 1,166,689,606        |
|                        |                       | Total    | <u>\$ 1,166,689,606</u> |

The net operating losses originating in 2003 principally relate to losses realized on the cancellation of the common stock of Conseco Finance Corporation, a former affiliate. This loss was the subject of a settlement between the IRS and the Company such that \$2.1 billion of the loss was deemed to be a "life insurance company" loss and the balance was deemed to be a "non-life insurance company" loss.

The distinction between a life insurance company loss and a non-life insurance company loss is that the Internal Revenue Code limits the extent to which losses realized by a non-life company may offset income from a life insurance company to the lesser of: (i) 35 percent of the income of the life insurance company or (ii) 35 percent of the total loss of the non-life company. There is no limitation on the ability to utilize net operating losses by a life insurance company. For operating losses incurred prior to 2018, life insurance company losses have an expiration period of 15 years versus non-life net operating losses that have a 20-year expiration period. Operating losses incurred after 2017 have no expiration date.

Based on the Company's assessment, it appears more likely than not that a portion of the non-life operating losses being carried forward will be utilized to offset life income prior to expiring in 2023, subject to the limitations discussed above. For this reason, the non-life operating loss carry-forwards are not fully offset by a corresponding statutory valuation allowance at December 31, 2020. Accordingly, the Company is recording a valuation allowance equal to the portion of the deferred tax assets that are not expected to be utilized by life company income.

The Company's non-life affiliates generate taxable income which is offset by the non-life operating loss carry-forwards held by the Company. Pursuant to the intercompany tax sharing agreement, the Company's non-life affiliates reimburse the Company for utilization of the NOLs. In 2020, utilization of the NOLs resulted in a decrease in the valuation allowance of \$79 million.

## NOTES TO FINANCIAL STATEMENTS

## 9. Income Taxes, continued

The Tax Cuts and Job Act (the "Tax Reform Act"), which was effective in 2018, eliminated a company's ability to carryback losses to prior years for losses realized in 2018 and beyond. In addition, the utilization of these NOLs to offset income in 2018 and subsequent years was limited to 80 percent of taxable income. The Coronavirus Aid, Relief, and Economic Security Act (the "CARES" Act), a tax-and-spending package intended to provide economic relief to address the impact of the novel coronavirus ("COVID-19") pandemic, was signed into law in March 2020. Provisions in the CARES Act permit NOLs arising in a taxable year beginning after December 31, 2017, and before January 1, 2021 to be allowed as a carryback to each of the five taxable years preceding the taxable year of such loss. Further, the CARES Act temporarily repeals the 80 percent limitation for taxable years beginning before January 1, 2021 (as required under the Tax Reform Act).

The Company's subsidiary, Bankers Life, had significant life NOLs resulting from a loss incurred on a long-term care reinsurance transaction in 2018. As a result of provisions in the CARES Act, we are able to carryback this 2018 NOL to the 2017 and 2016 tax years which accelerated the utilization of approximately \$375 million of Bankers Life NOLs and restored approximately \$131 million of the Company's non-life NOLs. The carryback also resulted in an additional \$34.0 million net tax benefit to the consolidated life group from the difference in tax rates between the current enacted rate of 21% and the enacted rate in 2016 and 2017 of 35%. The temporary repeal of the 80 percent limitation on NOLs also resulted in the acceleration of approximately \$102 million of Bankers Life NOLs and restored approximately \$36 million of the Company's non-life NOLs for the 2019 tax year. The following table summarizes the impact of these adjustments:

|                                                       | The Company           | Bankers Life            | Life Group Consolidated |
|-------------------------------------------------------|-----------------------|-------------------------|-------------------------|
| 2016 NOLs restored/(utilized)                         | \$ 3,446,854          | \$ (9,848,155)          | \$ (6,401,301)          |
| 2017 NOLs restored/(utilized)                         | 127,813,289           | (365,180,827)           | (237,367,538)           |
| 2019 NOLs restored/(utilized)                         | 35,822,076            | (102,348,788)           | (66,526,712)            |
| Total NOLs restored/(utilized)                        | <u>\$ 167,082,219</u> | <u>\$ (477,377,770)</u> | <u>\$ (310,295,551)</u> |
| Tax effected at 21% statutory rate                    | \$ 35,087,266         | \$ (100,249,332)        | (65,162,066)            |
| Additional net tax expense/(benefit) from rate change | 18,341,951            | (52,405,576)            | (34,063,625)            |
| Total current tax expense/(benefit)                   | <u>\$ 53,429,217</u>  | <u>\$ (152,654,908)</u> | <u>\$ (99,225,691)</u>  |

At December 31, 2020, the Company had no capital loss carry-forwards.

At December 31, 2020, the Company had no alternative minimum tax credits.

- (2) The Company has no income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses.
  - (3) At December 31, 2020, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.
- F. (1) The Company files a consolidated federal income tax return with its ultimate parent, CNO Financial Group ("CNO"), and its subsidiaries, of which five are insurance companies.
- (2) The method of allocating tax expense among the companies comprising the consolidated life group and the affiliated non-life companies is subject to a written tax sharing agreement approved by the Board of Directors. The allocation between the companies is based upon separate return calculations, with current credit for net losses incurred by a company, subject to certain limitations. The tax sharing agreement also specifies when the Company is to be reimbursed for utilization of its non-life NOLs by a life or non-life affiliated company.

Pursuant to the tax sharing agreement, the Company may recoup income tax sharing payments paid in prior years in the event it incurs a loss. If sufficient tax sharing payments were not made in prior years, such loss is carried forward as an offset to future net income subject to income tax sharing payments.

Intercompany tax balances payable under the tax sharing agreement are settled quarterly.

The federal income tax recoverable at December 31, 2020 of \$92,502,935 was receivable from CNO. At December 31, 2020, the federal income tax liability of \$84,884,083 included a payable to subsidiaries of \$83,314,298 and a payable to an affiliate of \$1,569,785. The federal income tax recoverable at December 31, 2019 of \$49,802,062 included a receivable from CNO of \$43,603,581, a receivable from a subsidiary of \$1,468,927 and a receivable from an affiliate of \$4,729,554. At December 31, 2019, the federal income tax liability of \$7,934,253 was payable to subsidiaries.

## NOTES TO FINANCIAL STATEMENTS

### 9. Income Taxes, continued

The December 31, 2020 receivable from CNO and \$80,997,618 payable to Bankers Life primarily reflect the tax refund CNO will ultimately receive related to the amended returns due to the CARES Act, which will be paid to the Company and subsequently paid to Bankers Life.

The December 31, 2019 receivable from CNO of \$43,603,581 is primarily the result of the significant current tax benefit resulting from the utilization of non-life operating loss carry-forwards.

- G. The Company has no federal or foreign tax loss contingencies for which it is reasonably possible that the total liability will significantly increase during 2021.
- H. The Company had no liability for the Repatriation Transition Tax under the Tax Reform Act.
- I. The Company did not recognize an Alternative Minimum Tax Credit as a current year recoverable or Deferred Tax Asset.

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

#### A. - B.

During 2020 and 2019, the Company paid or accrued dividends from other than earned surplus to its sole shareholder, CDOC, Inc. ("CDOC") as follows:

- (1) On December 29, 2020, the Company paid an extraordinary dividend of \$102,300,000 in cash.
- (2) On September 30, 2020, the Company paid an extraordinary dividend of \$50,500,000 in cash.
- (3) On June 29, 2020, the Company paid an extraordinary dividend of \$62,500,000 in cash.
- (4) On March 31, 2020, the Company paid an extraordinary dividend of \$44,800,000 in cash.
- (5) On January 30, 2020, the Company settled an extraordinary dividend of \$46,000,000, along with a corresponding federal income tax recoverable from CNO. Such dividend was accrued at December 31, 2019, along with the federal income tax recoverable.
- (6) On September 27, 2019, the Company paid an extraordinary dividend of \$21,400,000 in cash.
- (7) On June 28, 2019, the Company paid an extraordinary dividend of \$73,900,000 in cash.
- (8) On March 29, 2019, the Company paid an extraordinary dividend of \$26,000,000 in cash.

During 2020 and 2019, the Company received shareholder dividends from its subsidiary, Bankers Life, as follows:

- (1) On December 29, 2020, the Company received an extraordinary dividend of \$60,000,000 in cash.
- (2) On September 30, 2020, the Company received an ordinary dividend of \$47,900,000 in cash.
- (3) On June 30, 2020, the Company received an ordinary non-cash dividend of \$53,000,000 in conjunction with the settlement of an intercompany tax payable to Bankers Life. The tax payable resulted from the current tax impacts of amended returns filed by the Company and Bankers Life in response to provisions enacted under the CARES Act. See Note 9 for additional details on the impact of the CARES Act.
- (4) On June 29, 2020, the Company received an ordinary dividend of \$75,000,000 in cash.
- (5) On March 31, 2020, the Company received an ordinary dividend of \$50,000,000 in cash.
- (6) On September 27, 2019, the Company received an extraordinary dividend of \$22,000,000 in cash.
- (7) On June 28, 2019, the Company received an extraordinary dividend of \$88,000,000 in cash.
- (8) On March 29, 2019, the Company received an extraordinary dividend of \$45,000,000 in cash.

NOTES TO FINANCIAL STATEMENTS

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

During 2020 and 2019, the Company paid contributions to the surplus of its subsidiary, Colonial Penn, as follows:

- (1) On September 30, 2020, the Company paid a contribution of \$23,000,000 in cash.
- (2) On June 29, 2020, the Company paid a contribution of \$10,000,000 in cash.
- (3) On March 30, 2020, the Company paid a contribution of \$8,000,000 in cash.
- (4) On June 28, 2019, the Company paid a contribution of \$6,250,000 in cash.
- (5) On March 29, 2019, the Company paid a contribution of \$7,900,000 in cash.

The Company's subsidiary, Colonial Penn, entered into an agreement to cede a block of annuity business through 100% indemnity coinsurance effective April 1, 2019 to Washington National Insurance Company ("Washington National"), an affiliate. Colonial Penn paid a ceding commission to Washington National of \$0.6 million and settled the transaction on September 9, 2019. The following summarizes the impact of the transaction (dollars in millions):

|                                                                   |    |             |
|-------------------------------------------------------------------|----|-------------|
| Transfer of statutory reserves as of April 1, 2019                | \$ | 49.1        |
| Realized capital gains on invested assets transferred, net of tax |    | 3.1         |
| Existing Interest Maintenance Reserve, net of tax                 |    | 1.1         |
| Ceding commission                                                 |    | 0.6         |
| Interest from April 1, 2019 to September 9, 2019                  |    | 1.0         |
| Accrued interest on invested assets transferred                   |    | (0.8)       |
| Total settlement amount                                           | \$ | <u>54.1</u> |
|                                                                   |    |             |
| Invested assets transferred at fair value                         | \$ | 53.4        |
| Cash transferred                                                  |    | 0.7         |
| Total settlement amount                                           | \$ | <u>54.1</u> |

- C. The Company did not have any material transactions with related parties not reported on Schedule Y as of December 31, 2020.
- D. The Company's gross receivable and payable balances with related parties are settled monthly. Such balances, excluding intercompany tax balances, consist of the following:

|              | December 31, 2020 |                  | December 31, 2019 |                 |
|--------------|-------------------|------------------|-------------------|-----------------|
|              | Receivable        | Payable          | Receivable        | Payable         |
| Subsidiaries | \$ —              | \$ —             | \$ —              | \$ —            |
| Affiliates   | —                 | 32,181           | —                 | 5,689           |
| Parent       | —                 | —                | —                 | —               |
| Total        | <u>\$ —</u>       | <u>\$ 32,181</u> | <u>\$ —</u>       | <u>\$ 5,689</u> |

- E. Under an investment advisory services agreement, 40|86 Advisors, Inc. ("40|86 Advisors") an affiliate, manages the Company's investments and provides investment accounting services for which expenses totaled \$81,174 and \$77,023 in 2020 and 2019, respectively.  
  
CNO Services, LLC, also an affiliate, provides certain administrative services to the Company. The agreement stipulates that fees for such services will be 110% of direct and directly allocable costs plus a reasonable charge for overhead. Expenses under this agreement totaled \$565,319 and \$618,312 in 2020 and 2019, respectively. The expenses under this agreement are allocated to the appropriate expense classifications on Exhibits 2 and 3 as if they had been borne directly by the Company.
- F. The Company has not made any guarantees or undertakings for the benefit of an affiliate, which would result in a material contingent exposure of the Company's or any affiliated insurer's assets.
- G. The Company is a wholly-owned subsidiary of CDOC, which is a wholly-owned subsidiary of CNO.
- H. The Company does not own any common shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated ("SCA") company.

NOTES TO FINANCIAL STATEMENTS

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

I. The Company owned 100% of the outstanding common stock of the following insurance companies at December 31, 2020. The Company's investment in the outstanding common stock of Bankers Life exceeded 10% of the admitted assets of the Company at December 31, 2020. The carrying value of each investment is equal to the statutory equity of the subsidiary, excluding a surplus debenture issued by Colonial Penn and owned by CDOC in the amount of \$160,000,000 outstanding at December 31, 2020.

The total admitted assets, liabilities and net income for each of the companies are as follows:

| Name                   | December 31, 2020 |                |               |
|------------------------|-------------------|----------------|---------------|
|                        | Assets            | Liabilities    | Income (Loss) |
| Bankers Consecoco Life | \$ 536,614,717    | \$ 471,841,432 | \$ 3,082,872  |
| Bankers Life           | 17,025,081,517    | 15,790,380,578 | 339,521,550   |
| Colonial Penn          | 893,559,493       | 788,036,914    | (23,602,702)  |

- J. During 2020, the Company did not recognize impairments on investments in SCA companies.
- K. The Company has no investment in foreign insurance subsidiaries.
- L. The Company has no investment in downstream non-insurance holding companies.
- M. The Company has no investment in a SCA entity other than wholly owned insurance subsidiaries per SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities ("SSAP 97").
- N. Bankers Consecoco Life, a subsidiary domiciled in New York, has adopted certain accounting practices that differ from those found in NAIC SAP.

As required by New York, Bankers Consecoco Life uses continuous CARVM reserving methods for its deferred annuity contracts versus curttate CARVM reserving methods required by NAIC SAP. If curttate reserving methods were used for contracts issued beginning January 1, 2001, surplus would be increased by \$224,810 and \$194,860 as of December 31, 2020 and 2019, respectively. Additionally, net income for the years ended 2020 and 2019 would be increased/(decreased) by \$29,950 and \$41,299, respectively. Using curttate CARVM reserving methods for deferred annuity contracts would not have caused Bankers Consecoco Life's risk-based capital to trigger a regulatory event. In addition to the prescribed practices above, the New York has the right to permit other specific practices that deviate from prescribed practices. However, Bankers Consecoco Life has no such permitted practices.

| SCA Entity<br>(Investments in Insurance SCA Entities) | Monetary Effect on NAIC SAP    |                             | Amount of Investment         |                                                                    |
|-------------------------------------------------------|--------------------------------|-----------------------------|------------------------------|--------------------------------------------------------------------|
|                                                       | Net Income Increase (Decrease) | Surplus Increase (Decrease) | Per Audited Statutory Equity | If the Insurance SCA Had Completed Statutory Financial Statements* |
| Bankers Consecoco Life                                | \$ 29,950                      | \$ 224,810                  | \$ 64,773,285                | \$ 64,998,095                                                      |

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

- O. The Company has no investment in a SCA entity per SSAP No. 97 or SSAP No. 48, Investments in Joint Ventures, Partnerships and Limited Liability Companies, whose share of losses exceeds its investment.

11. Debt

A. Capital Notes

The Company has no capital notes outstanding.

B. FHLB Agreements

The Company had no Federal Home Loan Bank agreements at December 31, 2020 or 2019.

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

A. - D.

The Company has no defined benefit plan.

E. The Company has not sponsored a defined contribution plan.

F. The Company does not participate in a multiemployer plan.

NOTES TO FINANCIAL STATEMENTS

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

G. Consolidated/Holding Company Plans

The Company’s employees are eligible to participate in CNO’s 401(k) savings plan. In addition, certain executive officers of the Company are included in CNO’s deferred compensation plan. The Company has no legal obligation for benefits under these plans. CNO allocates a portion of these costs to the Company based on salary ratios. The Company’s allocated expenses under these plans during 2020 and 2019 totaled \$2,317 and \$2,565, respectively.

H. The Company has accrued all postemployment benefits and compensated absences.

I. The Company does not sponsor a postretirement health care plan.

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

A. The Company’s capital consists of 700,000 shares authorized, and 700,000 issued and outstanding, with a par value of \$1.00 per share.

B. The Company has no preferred stock outstanding.

C. The maximum amount of dividends which can be paid by State of Texas life insurance companies to shareholders without 30-day prior notice to the Department is the greater of statutory net gain from operations before realized capital gains or losses for the preceding year or 10% of statutory surplus as regards policyholders at the end of the preceding year. Statutory net gain from operations before realized capital gains or losses for 2020 was \$312,265,429. Statutory surplus as regards policyholders as of December 31, 2020 was \$1,278,058,068. The Company has an earned (unassigned) surplus deficit as of December 31, 2020 of \$2,225,783,469. Accordingly, no dividends may be paid without prior approval. Under the State of Texas insurance statutes, dividends may be paid only from earned surplus without prior approval.

D. See Note #10 A., B., & C.

E. See Note #13 C..

F. Unassigned surplus is held for the benefit of the Company’s shareholder.

G. During 2020, the Company had no advances to surplus.

H. During 2020, the Company held no stock for special purposes.

I. During 2020, the Company had no special surplus funds.

J. As of December 31, 2020, the portion of unassigned funds (surplus) represented or reduced by cumulative unrealized losses was \$279,131,522.

K. The Company issued the following surplus debentures or similar obligations:

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

(a) The Three Month LIBOR Rate + 4.0% effective until June 30, 2009. Beginning July 1, 2009, the greater of: (i) the Three Month LIBOR Rate + 4.0% or (ii) 6.5%. (6.5% as of December 31, 2020)

NOTES TO FINANCIAL STATEMENTS

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

| 1           | 9                                        | 10                                       | 11                                                                                                                 | 12                          | 13                          | 14               |
|-------------|------------------------------------------|------------------------------------------|--------------------------------------------------------------------------------------------------------------------|-----------------------------|-----------------------------|------------------|
| Item Number | Current Year Interest Expense Recognized | Life-To-Date Interest Expense Recognized | Current Year Interest Offset Percentage (not including amounts paid to a 3 <sup>rd</sup> party liquidity provider) | Current Year Principal Paid | Life-To-Date Principal Paid | Date of Maturity |
| 0901        | \$ 3,250,000                             | \$ 100,008,007                           | — %                                                                                                                | \$ —                        | \$ —                        | 12/31/2030       |
| 0902        | 3,786,250                                | 88,519,570                               | — %                                                                                                                | —                           | —                           | 12/31/2030       |
| 0903        | 19,825,000                               | 498,145,669                              | — %                                                                                                                | —                           | —                           | 12/31/2030       |
| 0904        | 21,859,500                               | 549,266,846                              | — %                                                                                                                | —                           | —                           | 12/31/2030       |
| Total       | \$ 48,720,750                            | \$ 1,235,940,092                         | XXX                                                                                                                | \$ —                        | \$ —                        | XXX              |

| 1           | 15                                                    | 16                                                                           | 17                                                                                                       | 18                                     | 19                                                                                                                                                                                                             |
|-------------|-------------------------------------------------------|------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Item Number | Are Surplus Note payments contractually linked? (Y/N) | Surplus Note payments subject to administrative offsetting provisions? (Y/N) | Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N) | Is Asset Issuer a Related Party? (Y/N) | Type of Assets Received Upon Issuance                                                                                                                                                                          |
| 0901        | N                                                     | N                                                                            | Y                                                                                                        | Y                                      | Such note was issued in exchange for 100% of the outstanding common stock of Transport Life Insurance Company.                                                                                                 |
| 0902        | N                                                     | N                                                                            | Y                                                                                                        | Y                                      | Such note was issued in exchange for 100% of the outstanding common stock of Transport Life Insurance Company.                                                                                                 |
| 0903        | N                                                     | N                                                                            | Y                                                                                                        | Y                                      | Such note was issued in connection with the acquisition of 100% of the outstanding common stock of Colonial Penn Life Insurance Company (Sch. D - Part 2 - Section 2) and Providential Life Insurance Company. |
| 0904        | N                                                     | N                                                                            | Y                                                                                                        | Y                                      | Such note was issued in connection with the acquisition of 100% of the outstanding common stock of Washington National Corporation.                                                                            |
| Total       | XXX                                                   | XXX                                                                          | XXX                                                                                                      | XXX                                    | XXX                                                                                                                                                                                                            |

| 1           | 20                                                | 21                                  | 22                                                                    |
|-------------|---------------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|
| Item Number | Principal Amount of Assets Received Upon Issuance | Book/Adjusted Carry Value of Assets | Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N) |
| 0901        | \$ 50,000,000                                     | \$ —                                | Y                                                                     |
| 0902        | 58,250,000                                        | —                                   | Y                                                                     |
| 0903        | 305,000,000                                       | (54,477,421)                        | Y                                                                     |
| 0904        | 336,000,000                                       | —                                   | Y                                                                     |
| Total       | \$ 749,250,000                                    | \$ (54,477,421)                     | XXX                                                                   |

## NOTES TO FINANCIAL STATEMENTS

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

TLIC Life Insurance Company ("TLIC Life"), a former subsidiary which was merged into the Company, issued two debentures totaling \$112,000,000 to its former immediate parent, Intermediate Holdings, Inc. ("IHI") on September 29, 1995 in exchange for all of the outstanding capital stock of Transport Life Insurance Company (merged into a former affiliate in 1997). IHI assigned its rights to these debentures to TLSD, Inc. ("TLSD") in exchange for two promissory notes from TLSD. CNO acquired TLIC Life's former ultimate parent, Transport Holdings, Inc., on December 23, 1996. TLSD merged into CIHC on September 30, 1997, and CIHC transferred its ownership interests in the debentures to CDOC on September 11, 2003.

The terms of the \$50,000,000 debenture were amended on April 1, 2004 and again on October 1, 2008. The principal amount is due in a single payment on December 31, 2030. Interest on the debenture is payable on March 31, June 30, September 30 and December 31 of each year, commencing June 30, 2004 at a rate generally equal to the Three-Month LIBOR Rate plus 4.0%, as determined as of two business days prior to the first day of each calendar quarter. Interest and principal payments are limited to the excess of the Company's surplus immediately prior to the interest payment date over 200% of NAIC Authorized Control Level Risk-Based Capital. The surplus debenture was amended effective July 1, 2009 (No. 2009-1), after approval by the Texas Department of Insurance. The requirement that all payments of principal and interest require prior approval was changed to a requirement that the Company will provide written notice to the Texas Department of Insurance of its intent to make a payment at least 30 days prior to the scheduled payment date. In addition, the interest rate payable on the debentures was changed as described in (a) above.

The \$62,000,000 debenture with an outstanding principal balance of \$58,250,000 was exchanged for a new surplus debenture on April 30, 1999. The terms of the \$58,250,000 surplus debenture were amended on April 1, 2004 and again on October 1, 2008. The principal amount is due in a single payment on December 31, 2030. Interest on the debenture is payable on March 31, June 30, September 30 and December 31 of each year, commencing June 30, 2004 at a rate generally equal to the Three-Month LIBOR Rate plus 4.0%, as determined as of two business days prior to the first day of each calendar quarter. Interest and principal payments are limited to the excess of the Company's surplus immediately prior to the interest payment date over 200% of NAIC Authorized Control Level Risk-Based Capital. The surplus debenture was amended effective July 1, 2009 (No. 2009-2), after approval by the Texas Department of Insurance. The requirement that all payments of principal and interest require prior approval was changed to a requirement that the Company will provide written notice to the Texas Department of Insurance of its intent to make a payment at least 30 days prior to the scheduled payment date. In addition, the interest rate payable on the debentures was changed as described in (a) above.

In connection with the Company's acquisition of 100% of the outstanding common stock of Colonial Penn and Providential Life Insurance Company (a former affiliate) from its parent, CIHC, on December 31, 1998, the Company issued a surplus debenture in the amount of \$305,000,000. CIHC transferred its ownership interests in the debenture to CDOC on September 11, 2003. The terms of the \$305,000,000 surplus debenture were amended on April 1, 2004 and again on October 1, 2008. The principal amount is due in a single payment on December 31, 2030. Interest on the debenture is payable on March 31, June 30, September 30 and December 31 of each year, commencing June 30, 2004 at a rate generally equal to the Three-Month LIBOR Rate plus 4.0%, as determined as of two business days prior to the first day of each calendar quarter. Interest and principal payments are limited to the excess of the Company's surplus immediately prior to the interest payment date over 200% of NAIC Authorized Control Level Risk-Based Capital. The surplus debenture was amended effective July 1, 2009 (No. 2009-3), after approval by the Texas Department of Insurance. The requirement that all payments of principal and interest require prior approval was changed to a requirement that the Company will provide written notice to the Texas Department of Insurance of its intent to make a payment at least 30 days prior to the scheduled payment date. In addition, the interest rate payable on the debentures was changed as described in (a) above.

In connection with the Company's acquisition of 100% of the outstanding common stock of Washington National Corporation ("WNC") from CIHC, on December 31, 1998, the Company issued a surplus debenture in the amount of \$336,300,000. On June 30, 1999, WNC was dissolved and Washington National Insurance Company ("Washington National") became a wholly-owned subsidiary of the Company. CIHC transferred its ownership interests in the debentures to CDOC on September 11, 2003. On July 23, 2008, the Company paid a dividend of 100% of the common stock of Washington National to CDOC. The terms of the \$336,300,000 surplus debenture were amended on April 1, 2004 and again on October 1, 2008. The principal amount is due in a single payment on December 31, 2030. Interest on the debenture is payable on March 31, June 30, September 30 and December 31 of each year, commencing June 30, 2004 at a rate generally equal to the Three-Month LIBOR Rate plus 4.0%, as determined as of two business days prior to the first day of each calendar quarter. Interest and principal payments are limited to the excess of the Company's surplus immediately prior to the interest payment date over 200% of NAIC Authorized Control Level Risk-Based Capital. The surplus debenture was amended effective July 1, 2009 (No. 2009-4), after approval by the Texas Department of Insurance. The requirement that all payments of principal and interest require prior approval was changed to a requirement that the Company will provide written notice to the Texas Department of Insurance of its intent to make a payment at least 30 days prior to the scheduled payment date. In addition, the interest rate payable on the debentures was changed as described in (a) above.

## NOTES TO FINANCIAL STATEMENTS

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

In the event of liquidation of the Company, the debentures become immediately due and payable and will be superior to and in preference of the rights and claims of the shareholders of the Company. In addition, all obligations, rights and claims under the surplus debentures are expressly subordinated to: (a) the claims of policyholders, (b) claimant and beneficiary claims, and (c) the claims of all other creditors of the Company, other than the claims of other surplus note holders or the claims of shareholders of the Company in their capacity as shareholders.

L., M.

The Company has not restated surplus due to a quasi reorganization.

### 14. Liabilities, Contingencies and Assessments

#### A. Contingent Commitments

- (1) There were no outstanding commitments or contingent commitments to a SCA entity.

The Company is not aware of any material contingent commitments as of December 31, 2020.

- (2-3) The Company has no contingent guarantees as of December 31, 2020.

#### B. Assessments

- (1) The Company has not established a liability for guaranty fund assessments on insolvencies.

- (2) The Company has not recognized any assets from paid and accrued premium tax offsets and policy surcharges during 2020.

#### C. Gain Contingencies

The Company has no gain contingencies.

- D. The Company did not pay any claims related to extra contractual obligations or bad faith losses stemming from lawsuits.

- E. The Company had no joint and several liabilities at December 31, 2020.

#### F. All Other Contingencies

- (1) On April 9, 2019, Bankers Consecos Life and Washington National Insurance Company ("Washington National") commenced an action entitled *Bankers Consecos Life Insurance Company and Washington National Insurance Company v. Wilmington Trust, National Association*, in the Supreme Court of the State of New York, County of New York, Commercial Division (the "Wilmington Action"). Bankers Consecos Life and Washington National seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. In the Wilmington Action, Bankers Consecos Life and Washington National assert claims against Wilmington Trust, National Association ("Wilmington") for breaching its express contractual obligations under four trust agreements pursuant to which Wilmington was the trustee in regard to trust assets ceded as part of reinsurance agreements with Beechwood Re Ltd. ("BRe"), as well as for breaching its fiduciary duties to Bankers Consecos Life and Washington National. The Court granted Wilmington's motion to dismiss this litigation. Bankers Consecos Life and Washington National appealed the Court's decision, which appeal is awaiting oral argument before the New York Appellate Division of the Supreme Court, First Judicial Department.

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, Bankers Consecos Life, Washington National and 40|86 Advisors (collectively, the "CNO Parties") in Delaware Chancery Court. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the CNO Parties were unjustly enriched when they terminated Bankers Consecos Life 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, Bankers Consec Life 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"). Bankers Consec Life and Washington National seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. In the KPMG Action, Bankers Consec Life and Washington National assert claims against KPMG LLP ("KPMG") for aiding and abetting fraud, constructive fraud and negligent misrepresentation arising from KPMG's alleged role in the Platinum Partners' scheme to defraud Bankers Consec Life and Washington National into reinsuring its long-term care business with BRe. The Court granted KPMG's motion to dismiss this litigation. Bankers Consec Life and Washington National appealed the Court's decision. On December 1, 2020, the New York Appellate Division of the Supreme Court, First Judicial Department unanimously reversed the Trial Court and reinstated the aiding and abetting claim against KPMG. The KPMG Action is currently pending in the Supreme Court of the State of New York, County of New York, Commercial Division.

Various lawsuits against the Company have arisen in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

- (2) At December 31, 2020 and 2019, the Company had no admitted amounts for assets covered by SSAP No. 6, Uncollected Premium Balances, Bills Receivable for Premiums, and Amounts Due From Agents and Brokers, No. 47, Uninsured Plans and No. 66, Retrospectively Rated Contracts.

### 15. Leases

#### A. Lessee Leasing Arrangements

The Company does not have any lease obligations.

#### B. Lessor Leasing Arrangements

- (1) The Company has no operating leases as a significant part of its business activity.
- (2) The Company has no leveraged leases.

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

The Company does not have any financial instruments with off-balance sheet risk.

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

- A. During 2020, the Company had no transfers of receivables reported as sales.
- B. During 2020, the Company had no transfers and servicing of financial assets.
- C. During 2020, the Company had no securities with NAIC designation 3 or below, or unrated securities, that were sold 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

The Company does not serve as an administrator of any uninsured or partially insured accident and health plans.

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

The Company does not have any direct premiums written by managing general agents or third party administrators.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at December 31, 2020

| Description                         | Level 1       | Level 2 | Level 3 | Net Asset Value (NAV) | Total         |
|-------------------------------------|---------------|---------|---------|-----------------------|---------------|
| Assets at fair value:               |               |         |         |                       |               |
| Cash equivalents                    |               |         |         |                       |               |
| All other money market mutual funds | \$ 29,947,905 | \$ —    | \$ —    | \$ —                  | \$ 29,947,905 |
| Total Assets at fair value          | \$ 29,947,905 | \$ —    | \$ —    | \$ —                  | \$ 29,947,905 |
| Total Liabilities at fair value     | \$ —          | \$ —    | \$ —    | \$ —                  | \$ —          |

(2)-(3) The Company did not have any assets classified as Level 3 at December 31, 2020.

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

Valuation Hierarchy

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

B.- C. As of December 31, 2020, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

| Type of<br>Financial<br>Instrument | Aggregate<br>Fair Value | Admitted<br>Assets   | Level 1              | Level 2             | Level 3           | Net Asset<br>Value (NAV) | Not<br>Practicable<br>Carrying<br>Value |
|------------------------------------|-------------------------|----------------------|----------------------|---------------------|-------------------|--------------------------|-----------------------------------------|
| Bonds                              | \$ 8,512,945            | \$ 6,334,618         | \$ —                 | \$ 8,512,945        | \$ —              | \$ —                     | \$ —                                    |
| Cash                               | 470,165                 | 470,165              | 470,165              | —                   | —                 | —                        | —                                       |
| Cash Equivalents                   | 29,947,905              | 29,947,905           | 29,947,905           | —                   | —                 | —                        | —                                       |
| Contract loans                     | 397,507                 | 397,464              | —                    | —                   | 397,507           | —                        | —                                       |
| Total Assets                       | <u>\$ 39,328,522</u>    | <u>\$ 37,150,152</u> | <u>\$ 30,418,070</u> | <u>\$ 8,512,945</u> | <u>\$ 397,507</u> | <u>\$ —</u>              | <u>\$ —</u>                             |
| Deposit-type contracts             | \$ 11,953               | \$ 11,670            | \$ —                 | \$ —                | \$ 11,953         | \$ —                     | \$ —                                    |
| Total Liabilities                  | <u>\$ 11,953</u>        | <u>\$ 11,670</u>     | <u>\$ —</u>          | <u>\$ —</u>         | <u>\$ 11,953</u>  | <u>\$ —</u>              | <u>\$ —</u>                             |

D. - E. None

21. Other Items

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring.

C. Other Disclosures

- (1) Assets with book/adjusted carrying values totaling \$857,079 and \$849,861 at December 31, 2020 and 2019, respectively, were on deposit with government authorities or trustees as required by law.
- (2) In August 2011, the Company was notified of an examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company and certain subsidiaries and affiliates. Such examination has included inquiries related to the use of data available on the U.S. Social Security Administration’s Death Master File ("SSADMF") to identify instances where benefits under life insurance policies, annuities and retained asset accounts are payable. The Company, subsidiaries and affiliates are continuing to provide information to the examiners in response to their requests. A total of 41 states and the District of Columbia participated in this examination. In November 2018, the Company, subsidiaries and affiliates entered into a Global Resolution Agreement for compliance with laws and regulations concerning the identification, reporting and escheatment of unclaimed contract benefits or abandoned funds. Under the terms of the Global Resolution Agreement, a third-party auditor acting on behalf of the signatory jurisdictions is comparing expanded matching criteria to the SSADMF to identify deceased insureds and contract holders where a valid claim has not been made.
- (3) 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 a global recession. The Company expects the potential impact of the pandemic on future results will be largely driven by three things which are already impacting the Company's subsidiaries, but the duration and severity of which are currently unknown:
- the impact of the COVID-19 environment on the sales of some of the subsidiaries’ insurance products;
  - changes in mortality, morbidity, and persistency (or lapse rates) impacting insurance product margin; and
  - general economic impacts, driving: (i) lower net investment income through lower interest rates; (ii) the impact of credit deterioration on invested assets and capital; and (iii) potential impacts to reserves resulting from lower interest rates, equity performance, and market volatility.

D. The Company had no business interruption insurance recoveries.

E. The Company had no state transferable or non-transferable tax credits at December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

F. Subprime Mortgage Related Risk Exposure

- (1) To identify its exposure to subprime mortgage risk, the Company obtains information regarding the weighted average credit scores for the pool of borrowers supporting each of its mortgage-backed investments. The Company regularly reviews its mortgage-backed investments for impairments. The Company views its exposure to subprime mortgage risk to be low. The risk to subprime mortgage investments is mitigated through portfolio diversification and detailed analysis of each investment.
- (2) The Company had no direct exposure through investments in subprime mortgage loans at December 31, 2020.
- (3) The Company had no subprime mortgage related risk exposure through other direct investments at December 31, 2020.
- (4) The Company does not write Mortgage Guaranty or Financial Guaranty insurance.

G. Retained Assets

- (1) A BenefitNow Account®, which is an interest-bearing draft account, is one of several payment options available to beneficiaries of life insurance policies. A BenefitNow Account is established in the beneficiaries' name at settlement, which is recorded as a supplemental contract without life contingencies (Liabilities, Surplus and Other Funds, Line 3) in this statement. Accounts are established within one business day of claim settlement and the beneficiary has immediate access to the full value of the account. The BenefitNow Account will begin earning interest the day it is established. Interest is compounded daily on the balance at the end of each day and credited to the account monthly. The interest rate was .50% in 2020 and 2019.

The Company offers a BenefitNow Account as one of several payment options available to beneficiaries of life insurance policies. A BenefitNow Account is established either when requested by the beneficiary, or if no other option is requested, where allowed. A BenefitNow Account provides for unlimited free draft writing privileges. Draft re-orders and routine account services are provided at no cost. Fees apply only for services such as returned drafts, stop payment orders and overnight mail for \$10, \$12 and \$15, respectively, subject to change without notice.

- (2) BenefitNow Account balance information by aging category is presented below.

|                                  | December 31, 2020 |           | December 31, 2019 |           |
|----------------------------------|-------------------|-----------|-------------------|-----------|
|                                  | Count             | Balance   | Count             | Balance   |
| a. Up to and including 12 Months | —                 | \$ —      | —                 | \$ —      |
| b. 13 - 24 Months                | —                 | \$ —      | —                 | \$ —      |
| c. 25 - 36 Months                | —                 | \$ —      | —                 | \$ —      |
| d. 37 - 48 Months                | —                 | \$ —      | —                 | \$ —      |
| e. 49 - 60 Months                | —                 | \$ —      | 1                 | \$ 2,597  |
| f. Over 60 Months                | 4                 | \$ 21,896 | 3                 | \$ 19,190 |
| g. Total                         | 4                 | \$ 21,896 | 4                 | \$ 21,787 |

- (3) A progression of BenefitNow Account balances on individual contracts is presented below.

|                                                                     | 2020  |           | 2019  |           |
|---------------------------------------------------------------------|-------|-----------|-------|-----------|
|                                                                     | Count | Balance   | Count | Balance   |
| a. Beginning of the Year Account Value                              | 4     | \$ 21,787 | 4     | \$ 21,678 |
| b. Accounts Issued During the Year                                  | 1     | \$ 45,921 | —     | \$ —      |
| c. Investment Earnings Credited to Accounts During the Year         |       | \$ 123    |       | \$ 109    |
| d. Fees and Other Charges Assessed to Accounts During the Year      |       | \$ —      |       | \$ —      |
| e. Accounts Transferred to State Unclaimed Property During the Year | —     | \$ —      | —     | \$ —      |
| f. Accounts Closed and Withdrawals During the Year                  | 1     | \$ 45,934 | —     | \$ —      |
| g. Accounts Active at the End of the Year                           | 4     | \$ 21,897 | 4     | \$ 21,787 |

H. Insurance-Linked Securities (ILS) Contracts

None

## NOTES TO FINANCIAL STATEMENTS

### 21. Other Items, continued

- I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

None

### 22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, February 26, 2021. No material subsequent events have occurred which would require an adjustment or disclosure. Additionally, the Company is not subject to an annual fee under Section 9010 of the Federal Affordable Care Act.

### 23. Reinsurance

#### A. Ceded Reinsurance Report

##### Section 1 - General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?  
Yes (   ) No ( ☒ )  
If yes, give full details.
- (2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?  
Yes (   ) No ( ☒ )  
If yes, give full details.

##### Section 2 - Ceded Reinsurance Report - Part A

- (1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?  
Yes (   ) No ( ☒ )
- a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$0
- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$0
- (2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?  
Yes (   ) No ( ☒ )  
If yes, give full details.

##### Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of the statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making the estimate. \$0

## NOTES TO FINANCIAL STATEMENTS

### 23. Reinsurance, continued

- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?  
 Yes (    )    No ( X    )

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? \$0

#### B. Uncollectible Reinsurance

During 2020, the Company did not write off any reinsurance balances due.

#### C. Commutation of Ceded Reinsurance

During 2020, the Company did not report any income or expenses as a result of commutation of reinsurance.

#### D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

- (1) During 2020, the Company did not cede business to any certified reinsurer.  
 (2) During 2020, the Company was not a certified reinsurer.

E.- F. The Company has not reinsured variable annuity contracts with an affiliated captive reinsurer.

G. The Company has not utilized captive reinsurers to assume reserves subject to the XXX/AXXX Captive Framework.

#### H. Reinsurance Credit

- (1) The Company does not have any reinsurance contracts subject to A-791 that include a provision which limits the reinsurer's assumption of significant risks.  
 (2) The Company does not have any reinsurance contracts not subject to A-791 for which reinsurance accounting was applied that include a provision which limits the reinsurer's assumption of risk.  
 (3) The Company does not have any reinsurance contracts containing features which result in delays in payment, including settlement or reporting of losses less frequently than quarterly, and reimbursement not made within 90 days or otherwise inherently delayed.  
 (4) The Company has not reflected reinsurance accounting credit for any contracts not subject to A-791, and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R - Life, Deposit-Type and Accident and Health Reinsurance.  
 (5 - 6) The Company has not ceded any risk not subject to A-791, and not ceded yearly renewable term, and accounted for that contract as reinsurance under NAIC SAP and as a deposit under Generally Accepted Accounting Principals ("GAAP"), or as reinsurance under GAAP and as a deposit under NAIC SAP.

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

A., B. & C.

The Company has no retrospectively rated contracts or contracts subject to redetermination.

D. The Company had no medical loss ratio rebates required pursuant to the Public Health Service Act.

E. During 2020, 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

The Company had no accident and health insurance in force as of December 31, 2020.

### 26. Intercompany Pooling Arrangements

The Company is not part of an affiliated intercompany pooling arrangement.

## NOTES TO FINANCIAL STATEMENTS

### 27. Structured Settlements

The Company has not reduced reserves through the purchase of an annuity as part of a structured settlement.

### 28. Health Care Receivables

The Company has no pharmaceutical rebate receivables or risk sharing receivables.

### 29. Participating Policies

As of December 31, 2020, 27% of in force individual and group life policies were participating policies. The Company accounts for its policyholder dividends based upon the contribution principle using the source of earnings method. The Company paid dividends in the amount of \$29,690 to policyholders and did not allocate any additional income to such policyholders.

### 30. Premium Deficiency Reserves

The Company has no accident and health contracts; therefore, no evaluation of premium deficiency reserves is necessary.

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

- (1) The Company waives deduction of deferred and fractional premiums upon death of the insured and returns any portion of the final premium beyond the month of death. Surrender values are not promised in excess of the legally computed reserves.
- (2) Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Mean reserves are determined by computing the regular mean reserves for the plan at the true age and holding, in addition, one-half of the extra premium.
- (3) As of December 31, 2020, the Company had \$33,398 of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the State of Texas. Reserves to cover the above insurance in force totaled \$147 at year-end and are reported in Exhibit 5, Miscellaneous Reserves section.
- (4) The Tabular Interest, Tabular Cost and Tabular Less Actual Reserve Released have been determined by formula as described in the instructions.
- (5) Investment earnings credited to the account (Exhibit 7, line 3) has been determined by formula, which includes each valuation rate of interest and the mean of the funds held subject to each rate.
- (6) Other net reserve changes on Pages 7.1 through 7.4, line 7 and Exhibit 7, line 4 are insignificant.

NOTES TO FINANCIAL STATEMENTS

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and Other Liabilities Without Life or Disability Contingencies as of December 31, 2020

A. INDIVIDUAL ANNUITIES:

|                                                                                                                         | General<br>Account | Separate<br>Account with<br>Guarantees | Separate<br>Account<br>Nonguaranteed | Total        | % of Total |
|-------------------------------------------------------------------------------------------------------------------------|--------------------|----------------------------------------|--------------------------------------|--------------|------------|
| (1) Subject to discretionary withdrawal:                                                                                |                    |                                        |                                      |              |            |
| a. With market value adjustment                                                                                         | \$ —               | \$ —                                   | \$ —                                 | \$ —         | 0.0 %      |
| b. At book value less current surrender charge of 5% or more                                                            | —                  | —                                      | —                                    | —            | 0.0 %      |
| c. At fair value                                                                                                        | —                  | —                                      | —                                    | —            | 0.0 %      |
| d. Total with market value adjustment or at fair value (total of a through c)                                           | —                  | —                                      | —                                    | —            | 0.0 %      |
| e. At book value without adjustment (minimal or no charge or adjustment)                                                | 1,668,482          | —                                      | —                                    | 1,668,482    | 100.0 %    |
| (2) Not subject to discretionary withdrawal                                                                             | —                  | —                                      | —                                    | —            | 0.0 %      |
| (3) Total (gross: direct + assumed)                                                                                     | 1,668,482          | —                                      | —                                    | 1,668,482    | 100.0 %    |
| (4) Reinsurance ceded                                                                                                   | —                  | —                                      | —                                    | —            |            |
| (5) Total (net) (3)-(4)                                                                                                 | \$ 1,668,482       | \$ —                                   | \$ —                                 | \$ 1,668,482 |            |
| (6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date: | \$ —               | \$ —                                   | \$ —                                 | \$ —         |            |

B. None

NOTES TO FINANCIAL STATEMENTS

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

C. DEPOSIT-TYPE CONTRACTS  
(no life contingencies):

|                                                                                                                         | General<br>Account | Separate<br>Account with<br>Guarantees | Separate<br>Account<br>Nonguaranteed | Total        | % of Total |
|-------------------------------------------------------------------------------------------------------------------------|--------------------|----------------------------------------|--------------------------------------|--------------|------------|
| (1) Subject to discretionary withdrawal:                                                                                |                    |                                        |                                      |              |            |
| a. With market value adjustment                                                                                         | \$ —               | \$ —                                   | \$ —                                 | \$ —         | 0.0 %      |
| b. At book value less current surrender charge of 5% or more                                                            | —                  | —                                      | —                                    | —            | 0.0 %      |
| c. At fair value                                                                                                        | —                  | —                                      | —                                    | —            | 0.0 %      |
| d. Total with market value adjustment or at fair value (total of a through c)                                           | —                  | —                                      | —                                    | —            | 0.0 %      |
| e. At book value without adjustment (minimal or no charge or adjustment)                                                | 1,562,790          | —                                      | —                                    | 1,562,790    | 99.3 %     |
| (2) Not subject to discretionary withdrawal                                                                             | 11,670             | —                                      | —                                    | 11,670       | 0.7 %      |
| (3) Total (gross: direct + assumed)                                                                                     | 1,574,460          | —                                      | —                                    | 1,574,460    | 100.0 %    |
| (4) Reinsurance ceded                                                                                                   | —                  | —                                      | —                                    | —            |            |
| (5) Total (net) (3)-(4)                                                                                                 | \$ 1,574,460       | \$ —                                   | \$ —                                 | \$ 1,574,460 |            |
| (6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date: | \$ —               | \$ —                                   | \$ —                                 | \$ —         |            |

D. Life & Accident & Health Annual Statement:

Amount

|                                                                                     |              |
|-------------------------------------------------------------------------------------|--------------|
| (1) Exhibit 5, Annuities Section, Total (net)                                       | \$ 1,668,482 |
| (2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | —            |
| (3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1                            | 1,574,460    |
| (4) Subtotal                                                                        | 3,242,942    |

Separate Accounts Annual Statement:

|                                                    |              |
|----------------------------------------------------|--------------|
| (5) Exhibit 3, Line 02999999, Column 2             | —            |
| (6) Exhibit 3, Line 03999999, Column 2             | —            |
| (7) Policyholder dividend and coupon accumulations | —            |
| (8) Policyholder premiums                          | —            |
| (9) Guaranteed interest contracts                  | —            |
| (10) Other contract deposit funds                  | —            |
| (11) Subtotal                                      | —            |
| (12) Combined Total                                | \$ 3,242,942 |

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

|                                                                            | Account Value | Cash Value   | Reserve      |
|----------------------------------------------------------------------------|---------------|--------------|--------------|
| A. General Account                                                         |               |              |              |
| (1) Subject to discretionary withdrawal, surrender values or policy loans: |               |              |              |
| a. Term Policies with Cash Value                                           | \$ —          | \$ —         | \$ —         |
| b. Universal Life                                                          | 73,070        | 73,070       | 74,071       |
| c. Universal Life with Secondary Guarantees                                | —             | —            | —            |
| d. Indexed Universal Life                                                  | —             | —            | —            |
| e. Indexed Universal Life with Secondary Guarantees                        | —             | —            | —            |
| f. Indexed Life                                                            | —             | —            | —            |
| g. Other Permanent Cash Value Life Insurance                               | —             | 5,621,348    | 5,661,035    |
| h. Variable Life                                                           | —             | —            | —            |
| i. Variable Universal Life                                                 | —             | —            | —            |
| j. Miscellaneous Reserves                                                  | —             | —            | —            |
| (2) Not subject to discretionary withdrawal or no cash values              |               |              |              |
| a. Term Policies without Cash Value                                        | XXX           | XXX          | 1,402        |
| b. Accidental Death Benefits                                               | XXX           | XXX          | 665          |
| c. Disability - Active Lives                                               | XXX           | XXX          | 71           |
| d. Disability - Disabled Lives                                             | XXX           | XXX          | 2,688        |
| e. Miscellaneous Reserves                                                  | XXX           | XXX          | 2,000,320    |
| (3) Total (gross: direct + assumed)                                        | \$ 73,070     | \$ 5,694,418 | \$ 7,740,253 |
| (4) Reinsurance Ceded                                                      | —             | —            | 112,433      |
| (5) Total (net) (3) - (4)                                                  | \$ 73,070     | \$ 5,694,418 | \$ 7,627,820 |

B.-C. None

|                                                                 |              |
|-----------------------------------------------------------------|--------------|
| D. Life & Accident & Health Annual Statement:                   | Amount       |
| (1) Exhibit 5, Life Insurance Section, Total (net)              | \$ 5,624,076 |
| (2) Exhibit 5, Accidental Death Benefits Section, Total (net)   | 665          |
| (3) Exhibit 5, Disability - Active Lives Section, Total (net)   | 71           |
| (4) Exhibit 5, Disability - Disabled Lives Section, Total (net) | 2,688        |
| (5) Exhibit 5, Miscellaneous Reserves Section, Total (net)      | 2,000,320    |
| (6) Subtotal                                                    | 7,627,820    |

Separate Accounts Annual Statement:

|                                       |              |
|---------------------------------------|--------------|
| (7) Exhibit 3, Line 0199999, Column 2 | —            |
| (8) Exhibit 3, Line 0499999, Column 2 | —            |
| (9) Exhibit 3, Line 0599999, Column 2 | —            |
| (10) Subtotal (Lines (7) through (9)) | —            |
| (11) Combined Total ((6) and (10))    | \$ 7,627,820 |

NOTES TO FINANCIAL STATEMENTS

34. Premium and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020 were as follows:

|    | Type                  | Gross            | Net of Loading   |
|----|-----------------------|------------------|------------------|
| 1. | Industrial            | \$ 17            | \$ 9             |
| 2. | Ordinary new business | —                | —                |
| 3. | Ordinary renewal      | 29,167           | 17,176           |
| 4. | Credit Life           | —                | —                |
| 5. | Group Life            | —                | —                |
| 6. | Group Annuity         | —                | —                |
| 7. | Totals                | <u>\$ 29,184</u> | <u>\$ 17,185</u> |

35. Separate Accounts

The Company has no separate accounts.

36. Loss/Claim Adjustment Expenses

The Company had no accident and health insurance in force as of December 31, 2020.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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, 1A and 2

Yes ☒ No ☐

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes ☒ No ☐ N/A ☐

1.3

State Regulating?

Texas

1.4

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

Yes ☒ No ☐

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

0001224608

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

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

12/31/2018

3.2

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

3.3

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

06/30/2020

3.4

By what department or departments?  
Texas

3.5

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 ☒

3.6

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

Yes ☐ No ☐ N/A ☒

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  
4.11 sales of new business?  
4.12 renewals?

Yes ☐ No ☒  
Yes ☐ No ☒

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  
4.21 sales of new business?  
4.22 renewals?

Yes ☐ No ☒  
Yes ☐ No ☒

5.1

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 ☒

5.2

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

|                     |                        |                        |
|---------------------|------------------------|------------------------|
| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|                     |                        |                        |

6.1

Has the 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 ☒

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes ☐ No ☒

7.2

If yes,  
7.21 State the percentage of foreign control;  
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

|                  |                     |
|------------------|---------------------|
| 1<br>Nationality | 2<br>Type of Entity |
|                  |                     |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [ X ] No [ ]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

| 1<br>Affiliate Name                  | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|--------------------------------------|-----------------------------|----------|----------|-----------|----------|
| Bankers Life Securities, Inc.        | Chicago, IL                 |          |          |           | YES      |
| Bankers Life Advisory Services, Inc. | Chicago, IL                 |          |          |           | YES      |
|                                      |                             |          |          |           |          |

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, 101 W. Washington St., Suite 1300, Indianapolis, IN 46204
- 10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [ ] No [ X ]
- 10.2

If the response to 10.1 is yes, provide information related to this exemption:
- 10.3

Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [ ] No [ X ]
- 10.4

If the response to 10.3 is yes, provide information related to this exemption:
- 10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [ ] No [ ] N/A [ X ]
- 10.6

If the response to 10.5 is no or n/a, please explain

The Company is an indirect wholly-owned subsidiary of a SOX compliant entity.
11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Darrin M. Thomas, A.S.A., M.A.A.A. - Appointed Actuary, 11825 N. Pennsylvania Street, Carmel, IN 46032, Appointed Actuary of Conseco Life Insurance Company of Texas
- 12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [ ] No [ X ]
- 12.11

Name of real estate holding company
- 12.12

Number of parcels involved
- 12.13

Total book/adjusted carrying value

\$
- 12.2

If, yes provide explanation:
13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [ ] No [ ]
- 13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [ ] No [ ]
- 13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [ ] No [ ] N/A [ ]
- 14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [ X ] No [ ]
- a.

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- b.

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- c.

Compliance with applicable governmental laws, rules and regulations;
- d.

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- e.

Accountability for adherence to the code.
- 14.11

If the response to 14.1 is No, please explain:
- 14.2

Has the code of ethics for senior managers been amended?

Yes [ ] No [ X ]
- 14.21

If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3

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

Yes [ ] No [ X ]
- 14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [ X ]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

| 1<br>American Bankers Association (ABA) Routing Number | 2<br><br>Issuing or Confirming Bank Name | 3<br><br>Circumstances That Can Trigger the Letter of Credit | 4<br><br>Amount |
|--------------------------------------------------------|------------------------------------------|--------------------------------------------------------------|-----------------|
|                                                        |                                          |                                                              |                 |

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [ X ] No [ ]
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [ X ] No [ ]
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? Yes [ X ] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [ X ]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers\$

20.12 To stockholders not officers\$

20.13 Trustees, supreme or grand (Fraternal Only)\$
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers\$

20.22 To stockholders not officers\$

20.23 Trustees, supreme or grand (Fraternal Only)\$
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [ X ]
- 21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others\$

21.22 Borrowed from others\$

21.23 Leased from others\$

21.24 Other\$
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [ ] No [ X ]
- 22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment\$

22.22 Amount paid as expenses\$

22.23 Other amounts paid\$
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [ X ]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$

INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03). Yes [ X ] No [ ]
- 24.02 If no, give full and complete information relating thereto
- 24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$
- 24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$
- 24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [ X ]
- 24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [ X ]
- 24.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [ X ]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

24.09 For the reporting entity’s securities lending program state the amount of the following as of December 31 of the current year:

24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....\$ .....  
24.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....\$ .....  
24.093 Total payable for securities lending reported on the liability page. ....\$ .....

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). ..... Yes [ X ] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21 Subject to repurchase agreements .....\$ .....  
25.22 Subject to reverse repurchase agreements .....\$ .....  
25.23 Subject to dollar repurchase agreements .....\$ .....  
25.24 Subject to reverse dollar repurchase agreements .....\$ .....  
25.25 Placed under option agreements .....\$ .....  
25.26 Letter stock or securities restricted as to sale -  
excluding FHLB Capital Stock .....\$ .....  
25.27 FHLB Capital Stock .....\$ .....  
25.28 On deposit with states .....\$ .....857,079  
25.29 On deposit with other regulatory bodies .....\$ .....  
25.30 Pledged as collateral - excluding collateral pledged to  
an FHLB .....\$ .....  
25.31 Pledged as collateral to FHLB - including assets  
backing funding agreements .....\$ .....  
25.32 Other .....\$ .....

25.3 For category (25.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|----------------------------|------------------|-------------|
| .....                      | .....            | .....       |

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? ..... Yes [ ] No [ X ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ X ]  
If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? .. Yes [ ] No [ X ]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41 Special accounting provision of SSAP No. 108 ..... Yes [ ] No [ ]  
26.42 Permitted accounting practice ..... Yes [ ] No [ ]  
26.43 Other accounting guidance ..... Yes [ ] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: ..... Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? ..... Yes [ ] No [ X ]

27.2 If yes, state the amount thereof at December 31 of the current year. ....\$ .....

28. 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 [ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1<br>Name of Custodian(s)        | 2<br>Custodian's Address                         |
|----------------------------------|--------------------------------------------------|
| The Northern Trust Company ..... | 50 South LaSalle Street, Chicago, IL 60603 ..... |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?..... Yes [ ] No [ X ]

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

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

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

28.0597 For those firms/individuals listed in the table for Question 28.05, 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 ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1<br>Central Registration<br>Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment<br>Management<br>Agreement<br>(IMA) Filed |
|------------------------------------------------|---------------------------------|------------------------------------|----------------------|-----------------------------------------------------------|
| 107740 .....                                   | 40 86 Advisors, Inc. ....       | 549300 WH223 Q WWQOD59 .....       | SEC .....            | DS.....                                                   |
|                                                |                                 |                                    |                      |                                                           |

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [ X ]

29.2 If yes, complete the following schedule:

| 1<br>CUSIP #    | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted<br>Carrying Value |
|-----------------|--------------------------|--------------------------------------|
| 29.2999 - Total |                          |                                      |

29.3 For each mutual fund listed in the table above, complete the following schedule:

| 1<br>Name of Mutual Fund (from above table) | 2<br>Name of Significant Holding of the<br>Mutual Fund | 3<br>Amount of Mutual<br>Fund's Book/Adjusted<br>Carrying Value<br>Attributable to the<br>Holding | 4<br>Date of<br>Valuation |
|---------------------------------------------|--------------------------------------------------------|---------------------------------------------------------------------------------------------------|---------------------------|
|                                             |                                                        |                                                                                                   |                           |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

|                             | 1                             | 2          | 3                                                                                  |
|-----------------------------|-------------------------------|------------|------------------------------------------------------------------------------------|
|                             | Statement (Admitted)<br>Value | Fair Value | Excess of Statement<br>over Fair Value (-), or<br>Fair Value over<br>Statement (+) |
| 30.1 Bonds .....            | 6,334,618                     | 8,512,945  | 2,178,327                                                                          |
| 30.2 Preferred stocks ..... |                               |            |                                                                                    |
| 30.3 Totals                 | 6,334,618                     | 8,512,945  | 2,178,327                                                                          |

30.4 Describe the sources or methods utilized in determining the fair values:  
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements .....

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [ X ] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [ X ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements .....

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]

32.2 If no, list exceptions: .....  
.....

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 ]

34. 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 ]

35. 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 ]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:  
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.  
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.  
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.  
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.  
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ ] No [ ] N/A [ X ]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? .....\$ .....1,535

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

| 1<br>Name         | 2<br>Amount Paid |
|-------------------|------------------|
| Gartner Inc. .... | .....748         |
| .....             | .....            |

38.1 Amount of payments for legal expenses, if any? .....\$ .....3,082

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

| 1<br>Name                | 2<br>Amount Paid |
|--------------------------|------------------|
| Little Mendelson PC .... | .....1,931       |
| .....                    | .....            |

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? .....\$ .....

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

| 1<br>Name | 2<br>Amount Paid |
|-----------|------------------|
| .....     | .....            |
| .....     | .....            |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [ X ]

1.2 If yes, indicate premium earned on U.S. business only .....\$

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....\$  
1.31 Reason for excluding:  
.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ....\$

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ....\$

1.6 Individual policies:

Most current three years:

1.61 Total premium earned .....\$

1.62 Total incurred claims .....\$

1.63 Number of covered lives .....

All years prior to most current three years

1.64 Total premium earned .....\$

1.65 Total incurred claims .....\$

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned .....\$

1.72 Total incurred claims .....\$

1.73 Number of covered lives .....

All years prior to most current three years

1.74 Total premium earned .....\$

1.75 Total incurred claims .....\$

1.76 Number of covered lives .....

2. Health Test:

|                                   | 1<br>Current Year | 2<br>Prior Year |
|-----------------------------------|-------------------|-----------------|
| 2.1 Premium Numerator .....       |                   |                 |
| 2.2 Premium Denominator .....     | 111,644           | 112,222         |
| 2.3 Premium Ratio (2.1/2.2) ..... | 0.000             | 0.000           |
| 2.4 Reserve Numerator .....       |                   |                 |
| 2.5 Reserve Denominator .....     | 7,525,984         | 7,710,569       |
| 2.6 Reserve Ratio (2.4/2.5) ..... | 0.000             | 0.000           |

3.1 Does this reporting entity have Separate Accounts? ..... Yes [ ] No [ X ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [ ] No [ ] N/A [ X ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? .....\$

3.4 State the authority under which Separate Accounts are maintained:  
.....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [ X ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [ X ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? .....\$

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: .....\$

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

|                                    |                                                                     |
|------------------------------------|---------------------------------------------------------------------|
| 1                                  | 2                                                                   |
| P&C Insurance Company And Location | Statement Value on Purchase Date of Annuities (i.e., Present Value) |
|                                    |                                                                     |

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

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

- 5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ....\$
- 5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 5.4 If yes, please provide the balance of funds administered as of the reporting date. ....\$
- 6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [ X ]
- 6.2 If the answer to 6.1 is yes, please provide the following:

| 1<br>Company Name | 2<br>NAIC<br>Company<br>Code | 3<br>Domiciliary<br>Jurisdiction | 4<br>Reserve<br>Credit | Assets Supporting Reserve Credit |                          |            |
|-------------------|------------------------------|----------------------------------|------------------------|----------------------------------|--------------------------|------------|
|                   |                              |                                  |                        | 5<br>Letters of<br>Credit        | 6<br>Trust<br>Agreements | 7<br>Other |
|                   |                              |                                  |                        |                                  |                          |            |

7. Provide the following for individual ordinary life insurance\* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):
- 7.1 Direct Premium Written .....\$ .....104,968
- 7.2 Total Incurred Claims .....\$ .....328,828
- 7.3 Number of Covered Lives .....2,811

| *Ordinary Life Insurance Includes                                                      |
|----------------------------------------------------------------------------------------|
| Term (whether full underwriting,limited underwriting,jet issue,"short form app")       |
| Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app") |
| Variable Life (with or without secondary gurantee)                                     |
| Universal Life (with or without secondary gurantee)                                    |
| Variable Universal Life (with or without secondary gurantee)                           |

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ ] No [ X ]
- 8.1 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 [ ]

Life, Accident and Health Companies Only:

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [ X ] No [ ]
- 9.2 Net reimbursement of such expenses between reporting entities:
- 9.21 Paid .....\$ .....565,319
- 9.22 Received .....\$
- 10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [ X ]
- 10.2 If yes, what amount pertaining to these lines is included in:
- 10.21 Page 3, Line 1 .....\$
- 10.22 Page 4, Line 1 .....\$
11. For stock reporting entities only:
- 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: .....\$ .....2,753,591,537
12. Total dividends paid stockholders since organization of the reporting entity:
- 12.11 Cash .....\$ .....3,537,699,887
- 12.12 Stock .....\$
- 13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [ X ]  
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.
- 13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]
- 13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:
- 1

Reinsurance  
Assumed

2

Reinsurance  
Ceded

3

Net  
Retained
- 13.31 Earned premium .....
- 13.32 Paid claims .....
- 13.33 Claim liability and reserve (beginning of year) .....
- 13.34 Claim liability and reserve (end of year) .....
- 13.35 Incurred claims .....

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

|       | Attachment Point    | 1<br>Earned Premium | 2<br>Claim Liability and Reserve |
|-------|---------------------|---------------------|----------------------------------|
| 13.41 | <\$25,000           |                     |                                  |
| 13.42 | \$25,000 - 99,999   |                     |                                  |
| 13.43 | \$100,000 - 249,999 |                     |                                  |
| 13.44 | \$250,000 - 999,999 |                     |                                  |
| 13.45 | \$1,000,000 or more |                     |                                  |

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government?

15. How often are meetings of the subordinate branches required to be held?

16. How are the subordinate branches represented in the supreme or governing body?

17. What is the basis of representation in the governing body?

18.1 How often are regular meetings of the governing body held?

18.2 When was the last regular meeting of the governing body held?

18.3 When and where will the next regular or special meeting of the governing body be held?

18.4 How many members of the governing body attended the last regular meeting?

18.5 How many of the same were delegates of the subordinate branches?

19. How are the expenses of the governing body defrayed?

20. When and by whom are the officers and directors elected?

21. What are the qualifications for membership?

22. What are the limiting ages for admission?

23. What is the minimum and maximum insurance that may be issued on any one life?

24. Is a medical examination required before issuing benefit certificates to applicants?

25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation?

26.1 Are notices of the payments required sent to the members?

26.2 If yes, do the notices state the purpose for which the money is to be used?

27. What proportion of first and subsequent year's payments may be used for management expenses?

27.11 First Year

27.12 Subsequent Years

28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses?

28.2 If so, what amount and for what purpose?

29.1 Does the reporting entity pay an old age disability benefit?

29.2 If yes, at what age does the benefit commence?

30.1 Has the constitution or have the laws of the reporting entity been amended during the year?

30.2 If yes, when?

31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time?

32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements?

32.2 If so, was an additional reserve included in Exhibit 5?

32.3 If yes, explain

33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year?

33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds?

34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement?

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

35.2 If yes, what is the date of the original lien and the outstanding balance of the liens that remain in surplus?

| Date | Outstanding Lien amount |
|------|-------------------------|
|      |                         |
|      |                         |
|      |                         |

| ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS                                                            |               |               |               |               |               |
|----------------------------------------------------------------------------------------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|
| FIVE-YEAR HISTORICAL DATA                                                                                                                    |               |               |               |               |               |
| Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.                                              |               |               |               |               |               |
| \$000 omitted for amounts of life insurance                                                                                                  |               |               |               |               |               |
|                                                                                                                                              | 1<br>2020     | 2<br>2019     | 3<br>2018     | 4<br>2017     | 5<br>2016     |
| <b>Life Insurance in Force</b><br>(Exhibit of Life Insurance)                                                                                |               |               |               |               |               |
| 1. Ordinary - whole life and endowment (Line 34, Col. 4) .....                                                                               | 8,145         | 8,529         | 9,053         | 9,615         | 10,293        |
| 2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) .....                                                                             | 1,623         | 1,824         | 1,885         | 1,999         | 2,121         |
| 3. Credit life (Line 21, Col. 6) .....                                                                                                       |               |               |               |               |               |
| 4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) .....                                                            |               |               |               |               |               |
| 5. Industrial (Line 21, Col. 2) .....                                                                                                        | 144           | 145           | 146           | 150           | 154           |
| 6. FEGLI/SGLI (Lines 43 & 44, Col. 4) .....                                                                                                  |               |               |               |               |               |
| 7. Total (Line 21, Col. 10) .....                                                                                                            | 9,912         | 10,497        | 11,083        | 11,765        | 12,568        |
| 7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated .....                                                    |               |               |               |               | XXX           |
| <b>New Business Issued</b><br>(Exhibit of Life Insurance)                                                                                    |               |               |               |               |               |
| 8. Ordinary - whole life and endowment (Line 34, Col. 2) .....                                                                               |               |               |               |               |               |
| 9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) .....                                                                              |               |               |               |               |               |
| 10. Credit life (Line 2, Col. 6) .....                                                                                                       |               |               |               |               |               |
| 11. Group (Line 2, Col. 9) .....                                                                                                             |               |               |               |               |               |
| 12. Industrial (Line 2, Col. 2) .....                                                                                                        |               |               |               |               |               |
| 13. Total (Line 2, Col. 10) .....                                                                                                            |               |               |               |               |               |
| <b>Premium Income - Lines of Business</b><br>(Exhibit 1 - Part 1)                                                                            |               |               |               |               |               |
| 14. Industrial life (Line 20.4, Col. 2) .....                                                                                                | 54            | 54            | 61            | 53            | 66            |
| 15.1 Ordinary-life insurance (Line 20.4, Col. 3) .....                                                                                       | 111,590       | 112,168       | 128,552       | 134,588       | 153,329       |
| 15.2 Ordinary-individual annuities (Line 20.4, Col. 4) .....                                                                                 |               |               |               |               |               |
| 16. Credit life (group and individual) (Line 20.4, Col. 5) .....                                                                             |               |               |               |               |               |
| 17.1 Group life insurance (Line 20.4, Col. 6) .....                                                                                          |               |               |               |               |               |
| 17.2 Group annuities (Line 20.4, Col. 7) .....                                                                                               |               |               |               |               |               |
| 18.1 A & H-group (Line 20.4, Col. 8) .....                                                                                                   |               |               |               |               |               |
| 18.2 A & H-credit (group and individual) (Line 20.4, Col. 9) .....                                                                           |               |               |               |               |               |
| 18.3 A & H-other (Line 20.4, Col. 10) .....                                                                                                  |               |               |               |               |               |
| 19. Aggregate of all other lines of business (Line 20.4, Col. 11) .....                                                                      |               |               |               |               |               |
| 20. Total .....                                                                                                                              | 111,644       | 112,222       | 128,613       | 134,641       | 153,396       |
| <b>Balance Sheet (Pages 2 &amp; 3)</b>                                                                                                       |               |               |               |               |               |
| 21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) .....                                               | 1,374,796,904 | 1,248,148,618 | 1,159,581,794 | 1,380,841,699 | 1,381,247,503 |
| 22. Total liabilities excluding Separate Accounts business (Page 3, Line 26) .....                                                           | 96,738,836    | 65,826,507    | 39,298,566    | 16,389,922    | 15,562,229    |
| 23. Aggregate life reserves (Page 3, Line 1) .....                                                                                           | 9,296,303     | 9,506,578     | 9,688,317     | 10,074,786    | 10,485,350    |
| 23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 .....                                                        |               |               |               |               | XXX           |
| 24. Aggregate A & H reserves (Page 3, Line 2) .....                                                                                          |               |               |               |               |               |
| 25. Deposit-type contract funds (Page 3, Line 3) .....                                                                                       | 1,574,460     | 1,595,550     | 1,587,577     | 1,755,413     | 1,823,480     |
| 26. Asset valuation reserve (Page 3, Line 24.01) .....                                                                                       | 47,238        | 52,223        | 47,958        | 49,464        | 61,770        |
| 27. Capital (Page 3, Lines 29 and 30) .....                                                                                                  | 700,000       | 700,000       | 700,000       | 700,000       | 700,000       |
| 28. Surplus (Page 3, Line 37) .....                                                                                                          | 1,277,358,068 | 1,181,622,111 | 1,119,583,228 | 1,363,751,777 | 1,364,985,274 |
| <b>Cash Flow (Page 5)</b>                                                                                                                    |               |               |               |               |               |
| 29. Net Cash from Operations (Line 11) .....                                                                                                 | 300,551,890   | 133,694,189   | 122,758,198   | 305,522,852   | 249,098,609   |
| <b>Risk-Based Capital Analysis</b>                                                                                                           |               |               |               |               |               |
| 30. Total adjusted capital .....                                                                                                             | 1,508,373,065 | 1,406,638,422 | 1,298,283,826 | 1,547,647,273 | 1,555,622,426 |
| 31. Authorized control level risk - based capital .....                                                                                      | 213,987,954   | 203,373,922   | 197,255,711   | 201,933,795   | 194,612,112   |
| <b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b><br>(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0 |               |               |               |               |               |
| 32. Bonds (Line 1) .....                                                                                                                     | 0.5           | 0.7           | 0.8           | 0.7           | 0.8           |
| 33. Stocks (Lines 2.1 and 2.2) .....                                                                                                         | 97.1          | 96.9          | 96.6          | 97.1          | 96.9          |
| 34. Mortgage loans on real estate(Lines 3.1 and 3.2 ) .....                                                                                  |               |               |               |               |               |
| 35. Real estate (Lines 4.1, 4.2 and 4.3) .....                                                                                               |               |               |               |               |               |
| 36. Cash, cash equivalents and short-term investments (Line 5) .....                                                                         | 2.4           | 2.4           | 2.6           | 2.1           | 2.2           |
| 37. Contract loans (Line 6) .....                                                                                                            | 0.0           | 0.0           | 0.0           | 0.0           | 0.0           |
| 38. Derivatives (Page 2, Line 7) .....                                                                                                       |               |               |               |               |               |
| 39. Other invested assets (Line 8) .....                                                                                                     |               |               |               |               |               |
| 40. Receivables for securities (Line 9) .....                                                                                                |               |               |               |               |               |
| 41. Securities lending reinvested collateral assets (Line 10) .....                                                                          |               |               |               |               |               |
| 42. Aggregate write-ins for invested assets (Line 11) .....                                                                                  |               |               |               |               |               |
| 43. Cash, cash equivalents and invested assets (Line 12) .....                                                                               | 100.0         | 100.0         | 100.0         | 100.0         | 100.0         |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

FIVE-YEAR HISTORICAL DATA

|                                                                                                                                                              | 1<br>2020     | 2<br>2019     | 3<br>2018     | 4<br>2017     | 5<br>2016     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|
| <b>Investments in Parent, Subsidiaries and Affiliates</b>                                                                                                    |               |               |               |               |               |
| 44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1) .....                                                                                             |               |               |               |               |               |
| 45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) .....                                                                                  |               |               |               |               |               |
| 46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1), .....                                                                                     | 1,244,996,803 | 1,160,431,019 | 1,102,116,943 | 1,334,711,185 | 1,277,344,232 |
| 47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10) .....                                                 |               |               |               |               |               |
| 48. Affiliated mortgage loans on real estate .....                                                                                                           |               |               |               |               |               |
| 49. All other affiliated .....                                                                                                                               |               |               |               |               |               |
| 50. Total of above Lines 44 to 49 .....                                                                                                                      | 1,244,996,803 | 1,160,431,019 | 1,102,116,943 | 1,334,711,185 | 1,277,344,232 |
| 51. Total Investment in Parent included in Lines 44 to 49 above .....                                                                                        |               |               |               |               |               |
| <b>Total Nonadmitted and Admitted Assets</b>                                                                                                                 |               |               |               |               |               |
| 52. Total nonadmitted assets (Page 2, Line 28, Col. 2) .....                                                                                                 | 84,447,602    | 88,531,179    | 89,332,733    | 178,641,464   | 241,341,797   |
| 53. Total admitted assets (Page 2, Line 28, Col. 3) .....                                                                                                    | 1,374,796,904 | 1,248,148,618 | 1,159,581,794 | 1,380,841,699 | 1,381,247,503 |
| <b>Investment Data</b>                                                                                                                                       |               |               |               |               |               |
| 54. Net investment income (Exhibit of Net Investment Income) .....                                                                                           | 237,890,171   | 106,746,684   | 97,436,480    | 111,222,789   | 95,744,057    |
| 55. Realized capital gains (losses) (Page 4, Line 34, Column 1 ) .....                                                                                       | (1)           |               |               | 952,695       | (2,657,922)   |
| 56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1) .....                                                                                      | 43,565,784    | 44,164,076    | (466,094,242) | 33,066,954    | 46,468,030    |
| 57. Total of above Lines 54, 55 and 56 .....                                                                                                                 | 281,455,953   | 150,910,760   | (368,657,763) | 145,242,437   | 139,554,165   |
| <b>Benefits and Reserve Increases (Page 6)</b>                                                                                                               |               |               |               |               |               |
| 58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8) .....        | 469,912       | 474,608       | 630,345       | 692,312       | 590,720       |
| 59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6) .....                                                                                |               |               |               |               |               |
| 60. Increase in life reserves - other than group and annuities (Line 19, Col. 2) .....                                                                       | (195,731)     | (181,347)     | (389,940)     | (415,725)     | (366,010)     |
| 61. Increase in A & H reserves (Line 19, Col. 6) .....                                                                                                       |               |               |               |               |               |
| 62. Dividends to policyholders and refunds to members (Line 30, Col. 1) .....                                                                                | 28,012        | 30,071        | 29,896        | 37,561        | 34,482        |
| <b>Operating Percentages</b>                                                                                                                                 |               |               |               |               |               |
| 63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 .....         | 533.4         | 548.3         | 536.5         | 523.4         | 430.9         |
| 64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 ..... | 1.1           | 1.5           | 0.7           | 2.1           | 1.6           |
| 65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) .....                                                                                     |               |               |               |               |               |
| 66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) .....                                                                                 |               |               |               |               |               |
| 67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) .....                                                     |               |               |               |               |               |
| <b>A &amp; H Claim Reserve Adequacy</b>                                                                                                                      |               |               |               |               |               |
| 68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) .....                                                        |               |               |               |               |               |
| 69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) .....                                                      |               |               |               |               |               |
| 70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) .....                                   |               |               |               |               |               |
| 71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) .....                                 |               |               |               |               |               |
| <b>Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)</b>         |               |               |               |               |               |
| 72. Industrial life (Page 6.1, Col. 2) .....                                                                                                                 | 2,389         | 4,767         | 3,838         | 976           | 46,145        |
| 73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12) .....                                                                                         | (299,410)     | (378,966)     | (196,561)     | (153,873)     | (131,033)     |
| 74. Ordinary - individual annuities (Page 6, Col. 4) .....                                                                                                   | (37,331)      | (26,229)      | (21,910)      | (15,715)      | (13,361)      |
| 75. Ordinary-supplementary contracts .....                                                                                                                   | XXX           | XXX           | (408)         | 2,672         | 2,703         |
| 76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) .....                                                                                              |               |               |               |               |               |
| 77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) .....                                                                                                   |               |               |               |               |               |
| 78. Group annuities (Page 6, Col. 5) .....                                                                                                                   |               |               |               |               |               |
| 79. A & H-group (Page 6.5, Col. 3) .....                                                                                                                     |               |               |               |               |               |
| 80. A & H-credit (Page 6.5, Col. 10) .....                                                                                                                   |               |               |               |               |               |
| 81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) .....                                                                                                 |               |               |               |               |               |
| 82. Aggregate of all other lines of business (Page 6, Col. 8) .....                                                                                          | 312,599,781   | 185,579,535   | 111,039,228   | 247,600,392   | 300,086,805   |
| 83. Fraternal (Page 6, Col. 7) .....                                                                                                                         |               |               |               |               |               |
| 84. Total (Page 6, Col. 1) .....                                                                                                                             | 312,265,429   | 185,179,106   | 110,824,187   | 247,434,454   | 299,991,260   |

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [        ] No [        ]

If no, please explain: .....



| DIRECT PREMIUMS<br>AND ANNUITY CONSIDERATIONS                                                       | 1<br>Ordinary | 2<br>Credit Life (Group<br>and Individual) | 3<br>Group | 4<br>Industrial | 5<br>Total |
|-----------------------------------------------------------------------------------------------------|---------------|--------------------------------------------|------------|-----------------|------------|
| 1. Life insurance .....                                                                             |               |                                            |            |                 |            |
| 2. Annuity considerations .....                                                                     |               |                                            |            |                 |            |
| 3. Deposit-type contract funds .....                                                                |               | XXX                                        |            | XXX             |            |
| 4. Other considerations .....                                                                       |               |                                            |            |                 |            |
| 5. Totals (Sum of Lines 1 to 4) .....                                                               |               |                                            |            |                 |            |
| DIRECT DIVIDENDS TO<br>POLICYHOLDERS/REFUNDS TO MEMBERS                                             |               |                                            |            |                 |            |
| Life insurance:                                                                                     |               |                                            |            |                 |            |
| 6.1 Paid in cash or left on deposit .....                                                           |               |                                            |            |                 |            |
| 6.2 Applied to pay renewal premiums .....                                                           |               |                                            |            |                 |            |
| 6.3 Applied to provide paid-up additions or shorten the<br>endowment or premium-paying period ..... |               |                                            |            |                 |            |
| 6.4 Other .....                                                                                     |               |                                            |            |                 |            |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) .....                                                          |               |                                            |            |                 |            |
| Annuities:                                                                                          |               |                                            |            |                 |            |
| 7.1 Paid in cash or left on deposit .....                                                           |               |                                            |            |                 |            |
| 7.2 Applied to provide paid-up annuities .....                                                      |               |                                            |            |                 |            |
| 7.3 Other .....                                                                                     |               |                                            |            |                 |            |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) .....                                                          |               |                                            |            |                 |            |
| 8. Grand Totals (Lines 6.5 plus 7.4) .....                                                          |               |                                            |            |                 |            |
| DIRECT CLAIMS AND BENEFITS PAID                                                                     |               |                                            |            |                 |            |
| 9. Death benefits .....                                                                             |               |                                            |            |                 |            |
| 10. Matured endowments .....                                                                        |               |                                            |            |                 |            |
| 11. Annuity benefits .....                                                                          |               |                                            |            |                 |            |
| 12. Surrender values and withdrawals for life contracts .....                                       |               |                                            |            |                 |            |
| 13. Aggregate write-ins for miscellaneous direct claims<br>and benefits paid .....                  |               |                                            |            |                 |            |
| 14. All other benefits, except accident and health .....                                            |               |                                            |            |                 |            |
| 15. Totals .....                                                                                    |               |                                            |            |                 |            |
| DETAILS OF WRITE-INS                                                                                |               |                                            |            |                 |            |
| 1301. ....                                                                                          |               |                                            |            |                 |            |
| 1302. ....                                                                                          |               |                                            |            |                 |            |
| 1303. ....                                                                                          |               |                                            |            |                 |            |
| 1398. Summary of Line 13 from overflow page .....                                                   |               |                                            |            |                 |            |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13<br>above) .....                              |               |                                            |            |                 |            |

| DIRECT DEATH<br>BENEFITS AND<br>MATURED<br>ENDOWMENTS<br>INCURRED | Ordinary                      |        | Credit Life<br>(Group and Individual)    |        | Group              |        | Industrial                    |        | Total                         |        |
|-------------------------------------------------------------------|-------------------------------|--------|------------------------------------------|--------|--------------------|--------|-------------------------------|--------|-------------------------------|--------|
|                                                                   | 1                             | 2      | 3                                        | 4      | 5                  | 6      | 7                             | 8      | 9                             | 10     |
|                                                                   | No. of<br>Pols. &<br>Certifs. | Amount | No. of<br>Ind.Pols.<br>& Gr.<br>Certifs. | Amount | No. of<br>Certifs. | Amount | No. of<br>Pols. &<br>Certifs. | Amount | No. of<br>Pols. &<br>Certifs. | Amount |
| 16. Unpaid December 31, prior<br>year .....                       |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 17. Incurred during current year<br>Settled during current year:  |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 18.1 By payment in full .....                                     |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 18.2 By payment on<br>compromised claims .....                    |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 18.3 Totals paid .....                                            |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 18.4 Reduction by compromise .....                                |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 18.5 Amount rejected .....                                        |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 18.6 Total settlements .....                                      |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 19. Unpaid Dec. 31, current<br>year (16+17-18.6) .....            |                               |        |                                          |        |                    |        |                               |        |                               |        |
| POLICY EXHIBIT                                                    |                               |        |                                          |        | No. of<br>Policies |        |                               |        |                               |        |
| 20. In force December 31, prior<br>year .....                     |                               |        | (a)                                      |        |                    |        |                               |        |                               |        |
| 21. Issued during year .....                                      |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 22. Other changes to in force<br>(Net) .....                      |                               |        |                                          |        |                    |        |                               |        |                               |        |
| 23. In force December 31 of<br>current year .....                 |                               |        | (a)                                      |        |                    |        |                               |        |                               |        |

(a) Includes Individual Credit Life Insurance prior year \$ ....., current year \$ .....  
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ....., current year \$ .....  
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$ .....

ACCIDENT AND HEALTH INSURANCE

|                                                                                         | 1               | 2                         | 3                                                                                       | 4                  | 5                         |
|-----------------------------------------------------------------------------------------|-----------------|---------------------------|-----------------------------------------------------------------------------------------|--------------------|---------------------------|
|                                                                                         | Direct Premiums | Direct Premiums<br>Earned | Policyholder Dividends<br>Paid, Refunds to<br>Members or Credited<br>on Direct Business | Direct Losses Paid | Direct Losses<br>Incurred |
| 24. Group Policies (b) .....                                                            |                 |                           |                                                                                         |                    |                           |
| 24.1 Federal Employees Health Benefits Plan<br>premium (b) .....                        |                 |                           |                                                                                         |                    |                           |
| 24.2 Credit (Group and Individual) .....                                                |                 |                           |                                                                                         |                    |                           |
| 24.3 Collectively renewable policies/certificates (b) .....                             |                 |                           |                                                                                         |                    |                           |
| 24.4 Medicare Title XVIII exempt from state taxes or fees<br>Other Individual Policies: |                 |                           |                                                                                         |                    |                           |
| 25.1 Non-cancelable (b) .....                                                           |                 |                           |                                                                                         |                    |                           |
| 25.2 Guaranteed renewable (b) .....                                                     |                 |                           |                                                                                         |                    |                           |
| 25.3 Non-renewable for stated reasons only (b) .....                                    |                 |                           |                                                                                         |                    |                           |
| 25.4 Other accident only .....                                                          |                 |                           |                                                                                         |                    |                           |
| 25.5 All other (b) .....                                                                |                 |                           |                                                                                         |                    |                           |
| 25.6 Totals (sum of Lines 25.1 to 25.5) .....                                           |                 |                           |                                                                                         |                    |                           |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) .....                          |                 |                           |                                                                                         |                    |                           |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons  
insured under indemnity only products .....

NONE

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

|                                                                           | Industrial         |                     | Ordinary           |                     | Credit Life (Group and Individual)                   |                     | Group         |                   |                     | 10                           |
|---------------------------------------------------------------------------|--------------------|---------------------|--------------------|---------------------|------------------------------------------------------|---------------------|---------------|-------------------|---------------------|------------------------------|
|                                                                           | 1                  | 2                   | 3                  | 4                   | 5                                                    | 6                   | Number of     |                   | 9                   | Total<br>Amount of Insurance |
|                                                                           | Number of Policies | Amount of Insurance | Number of Policies | Amount of Insurance | Number of Individual Policies and Group Certificates | Amount of Insurance | 7<br>Policies | 8<br>Certificates | Amount of Insurance |                              |
| 1. In force end of prior year .....                                       | 192                | 145                 | 2,958              | 10,353              |                                                      |                     |               |                   |                     | 10,497                       |
| 2. Issued during year .....                                               |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 3. Reinsurance assumed .....                                              |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 4. Revived during year .....                                              |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 5. Increased during year (net) .....                                      |                    |                     |                    | 6                   |                                                      |                     |               |                   |                     | 6                            |
| 6. Subtotals, Lines 2 to 5 .....                                          |                    |                     |                    | 6                   |                                                      |                     |               |                   |                     | 6                            |
| 7. Additions by dividends during year .....                               | XXX                |                     | XXX                | 17                  | XXX                                                  |                     | XXX           | XXX               |                     | 17                           |
| 8. Aggregate write-ins for increases .....                                |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 9. Totals (Lines 1 and 6 to 8) .....                                      | 192                | 145                 | 2,958              | 10,375              |                                                      |                     |               |                   |                     | 10,520                       |
| Deductions during year:                                                   |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 10. Death .....                                                           |                    |                     | 62                 | 306                 |                                                      |                     | XXX           |                   |                     | 306                          |
| 11. Maturity .....                                                        |                    |                     | 13                 | 22                  |                                                      |                     | XXX           |                   |                     | 22                           |
| 12. Disability .....                                                      |                    |                     |                    |                     |                                                      |                     | XXX           |                   |                     |                              |
| 13. Expiry .....                                                          | 1                  |                     | 48                 | 161                 |                                                      |                     |               |                   |                     | 162                          |
| 14. Surrender .....                                                       |                    |                     | 24                 | 107                 |                                                      |                     |               |                   |                     | 107                          |
| 15. Lapse .....                                                           |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 16. Conversion .....                                                      |                    |                     |                    |                     |                                                      |                     | XXX           | XXX               | XXX                 |                              |
| 17. Decreased (net) .....                                                 |                    |                     |                    | 10                  |                                                      |                     |               |                   |                     | 10                           |
| 18. Reinsurance .....                                                     |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 19. Aggregate write-ins for decreases .....                               |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 20. Totals (Lines 10 to 19) .....                                         | 1                  |                     | 147                | 607                 |                                                      |                     |               |                   |                     | 607                          |
| 21. In force end of year (b) (Line 9 minus Line 20) .....                 | 191                | 144                 | 2,811              | 9,768               |                                                      |                     |               |                   |                     | 9,912                        |
| 22. Reinsurance ceded end of year .....                                   | XXX                |                     | XXX                | 172                 | XXX                                                  |                     | XXX           | XXX               |                     | 172                          |
| 23. Line 21 minus Line 22 .....                                           | XXX                | 144                 | XXX                | 9,596               | XXX                                                  | (a)                 | XXX           | XXX               |                     | 9,740                        |
| DETAILS OF WRITE-INS                                                      |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 0801. ....                                                                |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 0802. ....                                                                |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 0803. ....                                                                |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 0898. Summary of remaining write-ins for Line 8 from overflow page. ....  |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)              |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 1901. ....                                                                |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 1902. ....                                                                |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 1903. ....                                                                |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 1998. Summary of remaining write-ins for Line 19 from overflow page. .... |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |
| 1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)             |                    |                     |                    |                     |                                                      |                     |               |                   |                     |                              |

Life, Accident and Health Companies Only:

(a) Group \$ ..... ; Individual \$ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount \$ .....

Additional accidental death benefits included in life certificates were in amount \$ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)  
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

|                                    | Industrial              |                          | Ordinary                |                          |
|------------------------------------|-------------------------|--------------------------|-------------------------|--------------------------|
|                                    | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 24. Additions by dividends .....   | XXX                     |                          | XXX                     | 387                      |
| 25. Other paid-up insurance .....  | 180                     | 142                      | 2, 131                  | 5, 248                   |
| 26. Debit ordinary insurance ..... | XXX                     | XXX                      |                         |                          |

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

| Term Insurance Excluding Extended Term Insurance | Issued During Year<br>(Included in Line 2) |                          | In Force End of Year<br>(Included in Line 21) |                          |
|--------------------------------------------------|--------------------------------------------|--------------------------|-----------------------------------------------|--------------------------|
|                                                  | 1<br>Number of Policies                    | 2<br>Amount of Insurance | 3<br>Number of Policies                       | 4<br>Amount of Insurance |
| 27. Term policies - decreasing .....             |                                            |                          | 8                                             | 16                       |
| 28. Term policies - other .....                  |                                            |                          | 6                                             | 59                       |
| 29. Other term insurance - decreasing .....      | XXX                                        |                          | XXX                                           | 26                       |
| 30. Other term insurance .....                   | XXX                                        |                          | XXX                                           | 7                        |
| 31. Totals (Lines 27 to 30) .....                |                                            |                          | 14                                            | 109                      |
| Reconciliation to Lines 2 and 21:                |                                            |                          |                                               |                          |
| 32. Term additions .....                         | XXX                                        |                          | XXX                                           |                          |
| 33. Totals, extended term insurance .....        | XXX                                        | XXX                      | 496                                           | 1, 514                   |
| 34. Totals, whole life and endowment .....       |                                            |                          | 2, 301                                        | 8, 145                   |
| 35. Totals (Lines 31 to 34) .....                |                                            |                          | 2, 811                                        | 9, 768                   |

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

|                                              | Issued During Year<br>(Included in Line 2) |                    | In Force End of Year<br>(Included in Line 21) |                    |
|----------------------------------------------|--------------------------------------------|--------------------|-----------------------------------------------|--------------------|
|                                              | 1<br>Non-Participating                     | 2<br>Participating | 3<br>Non-Participating                        | 4<br>Participating |
| 36. Industrial .....                         |                                            |                    | 144                                           |                    |
| 37. Ordinary .....                           |                                            |                    | 6, 456                                        | 3, 312             |
| 38. Credit Life (Group and Individual) ..... |                                            |                    |                                               |                    |
| 39. Group .....                              |                                            |                    |                                               |                    |
| 40. Totals (Lines 36 to 39) .....            |                                            |                    | 6, 600                                        | 3, 312             |

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

|                                                                                                         | Credit Life                                               |                          | Group                       |                          |
|---------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|--------------------------|-----------------------------|--------------------------|
|                                                                                                         | 1<br>Number of Individual Policies and Group Certificates | 2<br>Amount of Insurance | 3<br>Number of Certificates | 4<br>Amount of Insurance |
| 41. Amount of insurance included in Line 2 ceded to other companies .....                               | XXX                                                       |                          | XXX                         |                          |
| 42. Number in force end of year if the number under insured groups is limited on a pro-rata basis ..... |                                                           |                          |                             | XXX                      |
| 43. Federal Employees' Group Life Insurance included in Line 21 .....                                   |                                                           |                          |                             |                          |
| 44. Servicemen's Group Life Insurance included in Line 21 .....                                         |                                                           |                          |                             |                          |
| 45. Group Permanent Insurance included in Line 21 .....                                                 |                                                           |                          |                             |                          |

ADDITIONAL ACCIDENTAL DEATH BENEFITS

|                                                                                                       |     |
|-------------------------------------------------------------------------------------------------------|-----|
| 46. Amount of additional accidental death benefits in force end of year under ordinary policies ..... | 150 |
|-------------------------------------------------------------------------------------------------------|-----|

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

|                                                                                                                                                                                                                                                                              |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above. |
| 47.1 Commuted value of current face amount .....                                                                                                                                                                                                                             |
| 47.2 Three children per family .....                                                                                                                                                                                                                                         |

POLICIES WITH DISABILITY PROVISIONS

| Disability Provisions       | Industrial              |                          | Ordinary                |                          | Credit                  |                          | Group                       |                          |
|-----------------------------|-------------------------|--------------------------|-------------------------|--------------------------|-------------------------|--------------------------|-----------------------------|--------------------------|
|                             | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance | 5<br>Number of Policies | 6<br>Amount of Insurance | 7<br>Number of Certificates | 8<br>Amount of Insurance |
| 48. Waiver of Premium ..... |                         |                          | 20                      | 150                      |                         |                          |                             |                          |
| 49. Disability Income ..... |                         |                          |                         |                          |                         |                          |                             |                          |
| 50. Extended Benefits ..... |                         |                          | XXX                     | XXX                      |                         |                          |                             |                          |
| 51. Other .....             |                         |                          |                         |                          |                         |                          |                             |                          |
| 52. Total .....             |                         | (a)                      | 20                      | (a) 150                  |                         | (a)                      |                             | (a)                      |

(a) See the Annual Audited Financial Reports section of the annual statement instructions

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

**EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

| SUPPLEMENTARY CONTRACTS                             |                                   |                                       |                                   |                                       |
|-----------------------------------------------------|-----------------------------------|---------------------------------------|-----------------------------------|---------------------------------------|
|                                                     | Ordinary                          |                                       | Group                             |                                       |
|                                                     | 1<br>Involving Life Contingencies | 2<br>Not Involving Life Contingencies | 3<br>Involving Life Contingencies | 4<br>Not Involving Life Contingencies |
| 1. In force end of prior year .....                 |                                   | 6                                     |                                   |                                       |
| 2. Issued during year .....                         |                                   |                                       |                                   |                                       |
| 3. Reinsurance assumed .....                        |                                   |                                       |                                   |                                       |
| 4. Increased during year (net) .....                |                                   |                                       |                                   |                                       |
| 5. Total (Lines 1 to 4) .....                       |                                   | 6                                     |                                   |                                       |
| Deductions during year:                             |                                   |                                       |                                   |                                       |
| 6. Decreased (net) .....                            |                                   |                                       |                                   |                                       |
| 7. Reinsurance ceded .....                          |                                   |                                       |                                   |                                       |
| 8. Totals (Lines 6 and 7) .....                     |                                   |                                       |                                   |                                       |
| 9. In force end of year (line 5 minus line 8) ..... |                                   | 6                                     |                                   |                                       |
| 10. Amount on deposit .....                         |                                   | (a) 33,840                            |                                   | (a)                                   |
| 11. Income now payable .....                        |                                   |                                       |                                   |                                       |
| 12. Amount of income payable .....                  | (a)                               | (a) 4,586                             | (a)                               | (a)                                   |

| ANNUITIES                                           |                |               |                |                   |
|-----------------------------------------------------|----------------|---------------|----------------|-------------------|
|                                                     | Ordinary       |               | Group          |                   |
|                                                     | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. In force end of prior year .....                 |                | .83           |                |                   |
| 2. Issued during year .....                         |                |               |                |                   |
| 3. Reinsurance assumed .....                        |                |               |                |                   |
| 4. Increased during year (net) .....                |                |               |                |                   |
| 5. Totals (Lines 1 to 4) .....                      |                | .83           |                |                   |
| Deductions during year:                             |                |               |                |                   |
| 6. Decreased (net) .....                            |                | .3            |                |                   |
| 7. Reinsurance ceded .....                          |                |               |                |                   |
| 8. Totals (Lines 6 and 7) .....                     |                | .3            |                |                   |
| 9. In force end of year (line 5 minus line 8) ..... |                | .80           |                |                   |
| Income now payable:                                 |                |               |                |                   |
| 10. Amount of income payable .....                  | (a)            | XXX           | XXX            | (a)               |
| Deferred fully paid:                                |                |               |                |                   |
| 11. Account balance .....                           | XXX            | (a)           | XXX            | (a)               |
| Deferred not fully paid:                            |                |               |                |                   |
| 12. Account balance .....                           | XXX            | (a) 1,668,482 | XXX            | (a)               |

| ACCIDENT AND HEALTH INSURANCE                        |                   |                        |               |                        |               |                        |
|------------------------------------------------------|-------------------|------------------------|---------------|------------------------|---------------|------------------------|
|                                                      | Group             |                        | Credit        |                        | Other         |                        |
|                                                      | 1<br>Certificates | 2<br>Premiums in Force | 3<br>Policies | 4<br>Premiums in Force | 5<br>Policies | 6<br>Premiums in Force |
| 1. In force end of prior year .....                  |                   |                        |               |                        |               |                        |
| 2. Issued during year .....                          |                   |                        |               |                        |               |                        |
| 3. Reinsurance assumed .....                         |                   |                        |               |                        |               |                        |
| 4. Increased during year (net) .....                 |                   | XXX                    |               | XXX                    |               | XXX                    |
| 5. Totals (Lines 1 to 4) .....                       |                   | XXX                    |               | XXX                    |               | XXX                    |
| Deductions during year:                              |                   |                        |               |                        |               |                        |
| 6. Conversions .....                                 |                   | XXX                    | XXX           | XXX                    | XXX           | XXX                    |
| 7. Decreased (net) .....                             |                   | XXX                    |               | XXX                    |               | XXX                    |
| 8. Reinsurance ceded .....                           |                   | XXX                    |               |                        |               | XXX                    |
| 9. Totals (Lines 6 to 8) .....                       |                   | XXX                    |               | XXX                    |               | XXX                    |
| 10. In force end of year (line 5 minus line 9) ..... |                   | (a)                    |               | (a)                    |               | (a)                    |

| DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS            |                         |       |                                  |
|-----------------------------------------------------|-------------------------|-------|----------------------------------|
|                                                     | 1                       |       | 2                                |
|                                                     | Deposit Funds Contracts |       | Dividend Accumulations Contracts |
| 1. In force end of prior year .....                 | 6                       |       | 537                              |
| 2. Issued during year .....                         |                         |       |                                  |
| 3. Reinsurance assumed .....                        |                         |       |                                  |
| 4. Increased during year (net) .....                |                         |       |                                  |
| 5. Totals (Lines 1 to 4) .....                      | 6                       |       | 537                              |
| Deductions During Year:                             |                         |       |                                  |
| 6. Decreased (net) .....                            |                         |       | (4)                              |
| 7. Reinsurance ceded .....                          |                         |       |                                  |
| 8. Totals (Lines 6 and 7) .....                     |                         |       | (4)                              |
| 9. In force end of year (line 5 minus line 8) ..... | 6                       |       | 541                              |
| 10. Amount of account balance .....                 | (a)                     | 4,875 | (a) 1,536,019                    |

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

| INTEREST MAINTENANCE RESERVE |                                                                                                                                         | 1        |
|------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------|----------|
|                              |                                                                                                                                         | Amount   |
| 1.                           | Reserve as of December 31, Prior Year .....                                                                                             | 711,779  |
| 2.                           | Current year's realized pre-tax capital gains/(losses) of \$ .....(28,742) transferred into the reserve net of taxes of \$ .....(4,307) | (24,436) |
| 3.                           | Adjustment for current year's liability gains/(losses) released from the reserve .....                                                  |          |
| 4.                           | Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) .....                               | 687,343  |
| 5.                           | Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) .....                                    | 7,022    |
| 6.                           | Reserve as of December 31, current year (Line 4 minus Line 5)                                                                           | 680,320  |

| AMORTIZATION              |                                             |                                                                                                      |                                                                                              |                                                                                     |
|---------------------------|---------------------------------------------|------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|
|                           | 1                                           | 2                                                                                                    | 3                                                                                            | 4                                                                                   |
| Year of Amortization      | Reserve as of<br>December 31,<br>Prior Year | Current Year's<br>Realized Capital<br>Gains/(Losses)<br>Transferred into the<br>Reserve Net of Taxes | Adjustment for Current<br>Year's Liability<br>Gains/(Losses)<br>Released From<br>the Reserve | Balance Before<br>Reduction for Current<br>Year's Amortization<br>(Cols. 1 + 2 + 3) |
| 1. 2020 .....             | 31,458                                      | (24,436)                                                                                             |                                                                                              | 7,022                                                                               |
| 2. 2021 .....             | 28,456                                      |                                                                                                      |                                                                                              | 28,456                                                                              |
| 3. 2022 .....             | 27,792                                      |                                                                                                      |                                                                                              | 27,792                                                                              |
| 4. 2023 .....             | 26,900                                      |                                                                                                      |                                                                                              | 26,900                                                                              |
| 5. 2024 .....             | 27,274                                      |                                                                                                      |                                                                                              | 27,274                                                                              |
| 6. 2025 .....             | 28,409                                      |                                                                                                      |                                                                                              | 28,409                                                                              |
| 7. 2026 .....             | 30,155                                      |                                                                                                      |                                                                                              | 30,155                                                                              |
| 8. 2027 .....             | 31,688                                      |                                                                                                      |                                                                                              | 31,688                                                                              |
| 9. 2028 .....             | 34,212                                      |                                                                                                      |                                                                                              | 34,212                                                                              |
| 10. 2029 .....            | 37,250                                      |                                                                                                      |                                                                                              | 37,250                                                                              |
| 11. 2030 .....            | 40,059                                      |                                                                                                      |                                                                                              | 40,059                                                                              |
| 12. 2031 .....            | 43,469                                      |                                                                                                      |                                                                                              | 43,469                                                                              |
| 13. 2032 .....            | 46,722                                      |                                                                                                      |                                                                                              | 46,722                                                                              |
| 14. 2033 .....            | 48,560                                      |                                                                                                      |                                                                                              | 48,560                                                                              |
| 15. 2034 .....            | 49,390                                      |                                                                                                      |                                                                                              | 49,390                                                                              |
| 16. 2035 .....            | 48,241                                      |                                                                                                      |                                                                                              | 48,241                                                                              |
| 17. 2036 .....            | 43,856                                      |                                                                                                      |                                                                                              | 43,856                                                                              |
| 18. 2037 .....            | 35,450                                      |                                                                                                      |                                                                                              | 35,450                                                                              |
| 19. 2038 .....            | 25,943                                      |                                                                                                      |                                                                                              | 25,943                                                                              |
| 20. 2039 .....            | 16,131                                      |                                                                                                      |                                                                                              | 16,131                                                                              |
| 21. 2040 .....            | 7,895                                       |                                                                                                      |                                                                                              | 7,895                                                                               |
| 22. 2041 .....            | 2,432                                       |                                                                                                      |                                                                                              | 2,432                                                                               |
| 23. 2042 .....            | 27                                          |                                                                                                      |                                                                                              | 27                                                                                  |
| 24. 2043 .....            | 8                                           |                                                                                                      |                                                                                              | 8                                                                                   |
| 25. 2044 .....            |                                             |                                                                                                      |                                                                                              |                                                                                     |
| 26. 2045 .....            |                                             |                                                                                                      |                                                                                              |                                                                                     |
| 27. 2046 .....            |                                             |                                                                                                      |                                                                                              |                                                                                     |
| 28. 2047 .....            |                                             |                                                                                                      |                                                                                              |                                                                                     |
| 29. 2048 .....            |                                             |                                                                                                      |                                                                                              |                                                                                     |
| 30. 2049 .....            |                                             |                                                                                                      |                                                                                              |                                                                                     |
| 31. 2050 and Later        |                                             |                                                                                                      |                                                                                              |                                                                                     |
| 32. Total (Lines 1 to 31) | 711,779                                     | (24,436)                                                                                             |                                                                                              | 687,343                                                                             |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

ASSET VALUATION RESERVE

|                                                                                             | Default Component                 |                     |                             | Equity Component  |                                                  |                             | 7<br>Total Amount<br>(Cols. 3 + 6) |
|---------------------------------------------------------------------------------------------|-----------------------------------|---------------------|-----------------------------|-------------------|--------------------------------------------------|-----------------------------|------------------------------------|
|                                                                                             | 1<br>Other Than<br>Mortgage Loans | 2<br>Mortgage Loans | 3<br>Total<br>(Cols. 1 + 2) | 4<br>Common Stock | 5<br>Real Estate and<br>Other Invested<br>Assets | 6<br>Total<br>(Cols. 4 + 5) |                                    |
| 1. Reserve as of December 31, prior year .....                                              | 52,223                            |                     | 52,223                      |                   |                                                  |                             | 52,223                             |
| 2. Realized capital gains/(losses) net of taxes - General Account .....                     |                                   |                     |                             |                   |                                                  |                             |                                    |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts .....                   |                                   |                     |                             |                   |                                                  |                             |                                    |
| 4. Unrealized capital gains/(losses) net of deferred taxes - General Account .....          |                                   |                     |                             |                   |                                                  |                             |                                    |
| 5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts .....        |                                   |                     |                             |                   |                                                  |                             |                                    |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves ..... |                                   |                     |                             |                   |                                                  |                             |                                    |
| 7. Basic contribution .....                                                                 | 9,131                             |                     | 9,131                       |                   |                                                  |                             | 9,131                              |
| 8. Accumulated balances (Lines 1 through 5 - 6 + 7) .....                                   | 61,354                            |                     | 61,354                      |                   |                                                  |                             | 61,354                             |
| 9. Maximum reserve .....                                                                    | 47,238                            |                     | 47,238                      |                   |                                                  |                             | 47,238                             |
| 10. Reserve objective .....                                                                 | 27,939                            |                     | 27,939                      |                   |                                                  |                             | 27,939                             |
| 11. 20% of (Line 10 - Line 8) .....                                                         | (6,683)                           |                     | (6,683)                     |                   |                                                  |                             | (6,683)                            |
| 12. Balance before transfers (Lines 8 + 11) .....                                           | 54,671                            |                     | 54,671                      |                   |                                                  |                             | 54,671                             |
| 13. Transfers .....                                                                         |                                   |                     |                             |                   |                                                  |                             |                                    |
| 14. Voluntary contribution .....                                                            |                                   |                     |                             |                   |                                                  |                             |                                    |
| 15. Adjustment down to maximum/up to zero .....                                             | (7,433)                           |                     | (7,433)                     |                   |                                                  |                             | (7,433)                            |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)                       | 47,238                            |                     | 47,238                      |                   |                                                  |                             | 47,238                             |

**ASSET VALUATION RESERVE**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

| Line Number      | NAIC Designation | Description                                                 | 1                            | 2                                     | 3                            | 4                                                      | Basic Contribution |                     | Reserve Objective |                      | Maximum Reserve |                      |
|------------------|------------------|-------------------------------------------------------------|------------------------------|---------------------------------------|------------------------------|--------------------------------------------------------|--------------------|---------------------|-------------------|----------------------|-----------------|----------------------|
|                  |                  |                                                             | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5                  | 6                   | 7                 | 8                    | 9               | 10                   |
|                  |                  |                                                             |                              |                                       |                              |                                                        | Factor             | Amount (Cols.4 x 5) | Factor            | Amount (Cols. 4 x 7) | Factor          | Amount (Cols. 4 x 9) |
| LONG-TERM BONDS  |                  |                                                             |                              |                                       |                              |                                                        |                    |                     |                   |                      |                 |                      |
| 1.               |                  | Exempt Obligations                                          | 857,079                      | XXX                                   | XXX                          | 857,079                                                | 0.0000             |                     | 0.0000            |                      | 0.0000          |                      |
| 2.1              | 1                | NAIC Designation Category 1.A                               | 12,642                       | XXX                                   | XXX                          | 12,642                                                 | 0.0005             | .6                  | 0.0016            | .20                  | 0.0033          | .42                  |
| 2.2              | 1                | NAIC Designation Category 1.B                               |                              | XXX                                   | XXX                          |                                                        | 0.0005             |                     | 0.0016            |                      | 0.0033          |                      |
| 2.3              | 1                | NAIC Designation Category 1.C                               |                              | XXX                                   | XXX                          |                                                        | 0.0005             |                     | 0.0016            |                      | 0.0033          |                      |
| 2.4              | 1                | NAIC Designation Category 1.D                               |                              | XXX                                   | XXX                          |                                                        | 0.0005             |                     | 0.0016            |                      | 0.0033          |                      |
| 2.5              | 1                | NAIC Designation Category 1.E                               |                              | XXX                                   | XXX                          |                                                        | 0.0005             |                     | 0.0016            |                      | 0.0033          |                      |
| 2.6              | 1                | NAIC Designation Category 1.F                               | 476,370                      | XXX                                   | XXX                          | 476,370                                                | 0.0005             | .238                | 0.0016            | .762                 | 0.0033          | 1,572                |
| 2.7              | 1                | NAIC Designation Category 1.G                               | 993,684                      | XXX                                   | XXX                          | 993,684                                                | 0.0005             | .497                | 0.0016            | 1,590                | 0.0033          | 3,279                |
| 2.8              |                  | Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)               | 1,482,696                    | XXX                                   | XXX                          | 1,482,696                                              | XXX                | 741                 | XXX               | 2,372                | XXX             | 4,893                |
| 3.1              | 2                | NAIC Designation Category 2.A                               | 1,995,069                    | XXX                                   | XXX                          | 1,995,069                                              | 0.0021             | 4,190               | 0.0064            | 12,768               | 0.0106          | 21,148               |
| 3.2              | 2                | NAIC Designation Category 2.B                               | 1,999,773                    | XXX                                   | XXX                          | 1,999,773                                              | 0.0021             | 4,200               | 0.0064            | 12,799               | 0.0106          | 21,198               |
| 3.3              | 2                | NAIC Designation Category 2.C                               |                              | XXX                                   | XXX                          |                                                        | 0.0021             |                     | 0.0064            |                      | 0.0106          |                      |
| 3.4              |                  | Subtotal NAIC 2 (3.1+3.2+3.3)                               | 3,994,842                    | XXX                                   | XXX                          | 3,994,842                                              | XXX                | 8,389               | XXX               | 25,567               | XXX             | 42,345               |
| 4.1              | 3                | NAIC Designation Category 3.A                               |                              | XXX                                   | XXX                          |                                                        | 0.0099             |                     | 0.0263            |                      | 0.0376          |                      |
| 4.2              | 3                | NAIC Designation Category 3.B                               |                              | XXX                                   | XXX                          |                                                        | 0.0099             |                     | 0.0263            |                      | 0.0376          |                      |
| 4.3              | 3                | NAIC Designation Category 3.C                               |                              | XXX                                   | XXX                          |                                                        | 0.0099             |                     | 0.0263            |                      | 0.0376          |                      |
| 4.4              |                  | Subtotal NAIC 3 (4.1+4.2+4.3)                               |                              | XXX                                   | XXX                          |                                                        | XXX                |                     | XXX               |                      | XXX             |                      |
| 5.1              | 4                | NAIC Designation Category 4.A                               |                              | XXX                                   | XXX                          |                                                        | 0.0245             |                     | 0.0572            |                      | 0.0817          |                      |
| 5.2              | 4                | NAIC Designation Category 4.B                               |                              | XXX                                   | XXX                          |                                                        | 0.0245             |                     | 0.0572            |                      | 0.0817          |                      |
| 5.3              | 4                | NAIC Designation Category 4.C                               |                              | XXX                                   | XXX                          |                                                        | 0.0245             |                     | 0.0572            |                      | 0.0817          |                      |
| 5.4              |                  | Subtotal NAIC 4 (5.1+5.2+5.3)                               |                              | XXX                                   | XXX                          |                                                        | XXX                |                     | XXX               |                      | XXX             |                      |
| 6.1              | 5                | NAIC Designation Category 5.A                               |                              | XXX                                   | XXX                          |                                                        | 0.0630             |                     | 0.1128            |                      | 0.1880          |                      |
| 6.2              | 5                | NAIC Designation Category 5.B                               |                              | XXX                                   | XXX                          |                                                        | 0.0630             |                     | 0.1128            |                      | 0.1880          |                      |
| 6.3              | 5                | NAIC Designation Category 5.C                               |                              | XXX                                   | XXX                          |                                                        | 0.0630             |                     | 0.1128            |                      | 0.1880          |                      |
| 6.4              |                  | Subtotal NAIC 5 (6.1+6.2+6.3)                               |                              | XXX                                   | XXX                          |                                                        | XXX                |                     | XXX               |                      | XXX             |                      |
| 7.               | 6                | NAIC 6                                                      |                              | XXX                                   | XXX                          |                                                        | 0.0000             |                     | 0.2370            |                      | 0.2370          |                      |
| 8.               |                  | Total Unrated Multi-class Securities Acquired by Conversion |                              | XXX                                   | XXX                          |                                                        | XXX                |                     | XXX               |                      | XXX             |                      |
| 9.               |                  | Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)           | 6,334,617                    | XXX                                   | XXX                          | 6,334,617                                              | XXX                | 9,131               | XXX               | 27,939               | XXX             | 47,238               |
| PREFERRED STOCKS |                  |                                                             |                              |                                       |                              |                                                        |                    |                     |                   |                      |                 |                      |
| 10.              | 1                | Highest Quality                                             |                              | XXX                                   | XXX                          |                                                        | 0.0005             |                     | 0.0016            |                      | 0.0033          |                      |
| 11.              | 2                | High Quality                                                |                              | XXX                                   | XXX                          |                                                        | 0.0021             |                     | 0.0064            |                      | 0.0106          |                      |
| 12.              | 3                | Medium Quality                                              |                              | XXX                                   | XXX                          |                                                        | 0.0099             |                     | 0.0263            |                      | 0.0376          |                      |
| 13.              | 4                | Low Quality                                                 |                              | XXX                                   | XXX                          |                                                        | 0.0245             |                     | 0.0572            |                      | 0.0817          |                      |
| 14.              | 5                | Lower Quality                                               |                              | XXX                                   | XXX                          |                                                        | 0.0630             |                     | 0.1128            |                      | 0.1880          |                      |
| 15.              | 6                | In or Near Default                                          |                              | XXX                                   | XXX                          |                                                        | 0.0000             |                     | 0.2370            |                      | 0.2370          |                      |
| 16.              |                  | Affiliated Life with AVR                                    |                              | XXX                                   | XXX                          |                                                        | 0.0000             |                     | 0.0000            |                      | 0.0000          |                      |
| 17.              |                  | Total Preferred Stocks (Sum of Lines 10 through 16)         |                              | XXX                                   | XXX                          |                                                        | XXX                |                     | XXX               |                      | XXX             |                      |

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

| Line<br>Num-<br>ber    | NAIC<br>Desig-<br>nation | Description                                                   | 1                               | 2                                           | 3                               | 4                                                               | Basic Contribution |                        | Reserve Objective |                         | Maximum Reserve |                         |
|------------------------|--------------------------|---------------------------------------------------------------|---------------------------------|---------------------------------------------|---------------------------------|-----------------------------------------------------------------|--------------------|------------------------|-------------------|-------------------------|-----------------|-------------------------|
|                        |                          |                                                               | Book/Adjusted<br>Carrying Value | Reclassify<br>Related Party<br>Encumbrances | Add Third Party<br>Encumbrances | Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | 5                  | 6                      | 7                 | 8                       | 9               | 10                      |
|                        |                          |                                                               |                                 |                                             |                                 |                                                                 | Factor             | Amount<br>(Cols.4 x 5) | Factor            | Amount<br>(Cols. 4 x 7) | Factor          | Amount<br>(Cols. 4 x 9) |
| SHORT-TERM BONDS       |                          |                                                               |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 18.                    |                          | Exempt Obligations .....                                      |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.0000            |                         | 0.0000          |                         |
| 19.1                   | 1                        | NAIC Designation Category 1.A .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 19.2                   | 1                        | NAIC Designation Category 1.B .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 19.3                   | 1                        | NAIC Designation Category 1.C .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 19.4                   | 1                        | NAIC Designation Category 1.D .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 19.5                   | 1                        | NAIC Designation Category 1.E .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 19.6                   | 1                        | NAIC Designation Category 1.F .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 19.7                   | 1                        | NAIC Designation Category 1.G .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 19.8                   |                          | Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7) .....    |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 20.1                   | 2                        | NAIC Designation Category 2.A .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0021             |                        | 0.0064            |                         | 0.0106          |                         |
| 20.2                   | 2                        | NAIC Designation Category 2.B .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0021             |                        | 0.0064            |                         | 0.0106          |                         |
| 20.3                   | 2                        | NAIC Designation Category 2.C .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0021             |                        | 0.0064            |                         | 0.0106          |                         |
| 20.4                   |                          | Subtotal NAIC 2 (20.1+20.2+20.3) .....                        |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 21.1                   | 3                        | NAIC Designation Category 3.A .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0099             |                        | 0.0263            |                         | 0.0376          |                         |
| 21.2                   | 3                        | NAIC Designation Category 3.B .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0099             |                        | 0.0263            |                         | 0.0376          |                         |
| 21.3                   | 3                        | NAIC Designation Category 3.C .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0099             |                        | 0.0263            |                         | 0.0376          |                         |
| 21.4                   |                          | Subtotal NAIC 3 (21.1+21.2+21.3) .....                        |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 22.1                   | 4                        | NAIC Designation Category 4.A .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0245             |                        | 0.0572            |                         | 0.0817          |                         |
| 22.2                   | 4                        | NAIC Designation Category 4.B .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0245             |                        | 0.0572            |                         | 0.0817          |                         |
| 22.3                   | 4                        | NAIC Designation Category 4.C .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0245             |                        | 0.0572            |                         | 0.0817          |                         |
| 22.4                   |                          | Subtotal NAIC 4 (22.1+22.2+22.3) .....                        |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 23.1                   | 5                        | NAIC Designation Category 5.A .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0630             |                        | 0.1128            |                         | 0.1880          |                         |
| 23.2                   | 5                        | NAIC Designation Category 5.B .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0630             |                        | 0.1128            |                         | 0.1880          |                         |
| 23.3                   | 5                        | NAIC Designation Category 5.C .....                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0630             |                        | 0.1128            |                         | 0.1880          |                         |
| 23.4                   |                          | Subtotal NAIC 5 (23.1+23.2+23.3) .....                        |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 24.                    | 6                        | NAIC 6 .....                                                  |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.2370            |                         | 0.2370          |                         |
| 25.                    |                          | Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24) ..... |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| DERIVATIVE INSTRUMENTS |                          |                                                               |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 26.                    |                          | Exchange Traded .....                                         |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 27.                    | 1                        | Highest Quality .....                                         |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 28.                    | 2                        | High Quality .....                                            |                                 | XXX                                         | XXX                             |                                                                 | 0.0021             |                        | 0.0064            |                         | 0.0106          |                         |
| 29.                    | 3                        | Medium Quality .....                                          |                                 | XXX                                         | XXX                             |                                                                 | 0.0099             |                        | 0.0263            |                         | 0.0376          |                         |
| 30.                    | 4                        | Low Quality .....                                             |                                 | XXX                                         | XXX                             |                                                                 | 0.0245             |                        | 0.0572            |                         | 0.0817          |                         |
| 31.                    | 5                        | Lower Quality .....                                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0630             |                        | 0.1128            |                         | 0.1880          |                         |
| 32.                    | 6                        | In or Near Default .....                                      |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.2370            |                         | 0.2370          |                         |
| 33.                    |                          | Total Derivative Instruments .....                            |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 34.                    |                          | Total (Lines 9 + 17 + 25 + 33) .....                          | 6,334,617                       | XXX                                         | XXX                             | 6,334,617                                                       | XXX                | 9,131                  | XXX               | 27,939                  | XXX             | 47,238                  |

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

| Line<br>Num-<br>ber | NAIC<br>Desig-<br>nation | Description                                                          | 1<br><br>Book/Adjusted<br>Carrying Value | 2<br><br>Reclassify<br>Related Party<br>Encumbrances | 3<br><br>Add Third Party<br>Encumbrances | 4<br><br>Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | Basic Contribution |                                 | Reserve Objective |                                  | Maximum Reserve |                                   |
|---------------------|--------------------------|----------------------------------------------------------------------|------------------------------------------|------------------------------------------------------|------------------------------------------|--------------------------------------------------------------------------|--------------------|---------------------------------|-------------------|----------------------------------|-----------------|-----------------------------------|
|                     |                          |                                                                      |                                          |                                                      |                                          |                                                                          | 5<br><br>Factor    | 6<br><br>Amount<br>(Cols.4 x 5) | 7<br><br>Factor   | 8<br><br>Amount<br>(Cols. 4 x 7) | 9<br><br>Factor | 10<br><br>Amount<br>(Cols. 4 x 9) |
|                     |                          | MORTGAGE LOANS                                                       |                                          |                                                      |                                          |                                                                          |                    |                                 |                   |                                  |                 |                                   |
|                     |                          | In Good Standing:                                                    |                                          |                                                      |                                          |                                                                          |                    |                                 |                   |                                  |                 |                                   |
| 35.                 |                          | Farm Mortgages - CM1 - Highest Quality .....                         |                                          |                                                      | XXX                                      |                                                                          | 0.0011             |                                 | 0.0057            |                                  | 0.0074          |                                   |
| 36.                 |                          | Farm Mortgages - CM2 - High Quality .....                            |                                          |                                                      | XXX                                      |                                                                          | 0.0040             |                                 | 0.0114            |                                  | 0.0149          |                                   |
| 37.                 |                          | Farm Mortgages - CM3 - Medium Quality .....                          |                                          |                                                      | XXX                                      |                                                                          | 0.0069             |                                 | 0.0200            |                                  | 0.0257          |                                   |
| 38.                 |                          | Farm Mortgages - CM4 - Low Medium Quality .....                      |                                          |                                                      | XXX                                      |                                                                          | 0.0120             |                                 | 0.0343            |                                  | 0.0428          |                                   |
| 39.                 |                          | Farm Mortgages - CM5 - Low Quality .....                             |                                          |                                                      | XXX                                      |                                                                          | 0.0183             |                                 | 0.0486            |                                  | 0.0628          |                                   |
| 40.                 |                          | Residential Mortgages - Insured or Guaranteed .....                  |                                          |                                                      | XXX                                      |                                                                          | 0.0003             |                                 | 0.0007            |                                  | 0.0011          |                                   |
| 41.                 |                          | Residential Mortgages - All Other .....                              |                                          |                                                      | XXX                                      |                                                                          | 0.0015             |                                 | 0.0034            |                                  | 0.0046          |                                   |
| 42.                 |                          | Commercial Mortgages - Insured or Guaranteed .....                   |                                          |                                                      | XXX                                      |                                                                          | 0.0003             |                                 | 0.0007            |                                  | 0.0011          |                                   |
| 43.                 |                          | Commercial Mortgages - All Other - CM1 - Highest Quality .....       |                                          |                                                      | XXX                                      |                                                                          | 0.0011             |                                 | 0.0057            |                                  | 0.0074          |                                   |
| 44.                 |                          | Commercial Mortgages - All Other - CM2 - High Quality .....          |                                          |                                                      | XXX                                      |                                                                          | 0.0040             |                                 | 0.0114            |                                  | 0.0149          |                                   |
| 45.                 |                          | Commercial Mortgages - All Other - CM3 - Medium Quality .....        |                                          |                                                      | XXX                                      |                                                                          | 0.0069             |                                 | 0.0200            |                                  | 0.0257          |                                   |
| 46.                 |                          | Commercial Mortgages - All Other - CM4 - Low Medium<br>Quality ..... |                                          |                                                      | XXX                                      |                                                                          | 0.0120             |                                 | 0.0343            |                                  | 0.0428          |                                   |
| 47.                 |                          | Commercial Mortgages - All Other - CM5 - Low Quality .....           |                                          |                                                      | XXX                                      |                                                                          | 0.0183             |                                 | 0.0486            |                                  | 0.0628          |                                   |
|                     |                          | Overdue, Not in Process:                                             |                                          |                                                      |                                          |                                                                          |                    |                                 |                   |                                  |                 |                                   |
| 48.                 |                          | Farm Mortgages .....                                                 |                                          |                                                      | XXX                                      |                                                                          | 0.0480             |                                 | 0.0868            |                                  | 0.1371          |                                   |
| 49.                 |                          | Residential Mortgages - Insured or Guaranteed .....                  |                                          |                                                      | XXX                                      |                                                                          | 0.0006             |                                 | 0.0014            |                                  | 0.0023          |                                   |
| 50.                 |                          | Residential Mortgages - All Other .....                              |                                          |                                                      | XXX                                      |                                                                          | 0.0029             |                                 | 0.0066            |                                  | 0.0103          |                                   |
| 51.                 |                          | Commercial Mortgages - Insured or Guaranteed .....                   |                                          |                                                      | XXX                                      |                                                                          | 0.0006             |                                 | 0.0014            |                                  | 0.0023          |                                   |
| 52.                 |                          | Commercial Mortgages - All Other .....                               |                                          |                                                      | XXX                                      |                                                                          | 0.0480             |                                 | 0.0868            |                                  | 0.1371          |                                   |
|                     |                          | In Process of Foreclosure:                                           |                                          |                                                      |                                          |                                                                          |                    |                                 |                   |                                  |                 |                                   |
| 53.                 |                          | Farm Mortgages .....                                                 |                                          |                                                      | XXX                                      |                                                                          | 0.0000             |                                 | 0.1942            |                                  | 0.1942          |                                   |
| 54.                 |                          | Residential Mortgages - Insured or Guaranteed .....                  |                                          |                                                      | XXX                                      |                                                                          | 0.0000             |                                 | 0.0046            |                                  | 0.0046          |                                   |
| 55.                 |                          | Residential Mortgages - All Other .....                              |                                          |                                                      | XXX                                      |                                                                          | 0.0000             |                                 | 0.0149            |                                  | 0.0149          |                                   |
| 56.                 |                          | Commercial Mortgages - Insured or Guaranteed .....                   |                                          |                                                      | XXX                                      |                                                                          | 0.0000             |                                 | 0.0046            |                                  | 0.0046          |                                   |
| 57.                 |                          | Commercial Mortgages - All Other .....                               |                                          |                                                      | XXX                                      |                                                                          | 0.0000             |                                 | 0.1942            |                                  | 0.1942          |                                   |
| 58.                 |                          | Total Schedule B Mortgages (Sum of Lines 35 through 57)              |                                          |                                                      | XXX                                      |                                                                          | XXX                |                                 | XXX               |                                  | XXX             |                                   |
| 59.                 |                          | Schedule DA Mortgages                                                |                                          |                                                      | XXX                                      |                                                                          | 0.0034             |                                 | 0.0114            |                                  | 0.0149          |                                   |
| 60.                 |                          | Total Mortgage Loans on Real Estate (Lines 58 + 59)                  |                                          |                                                      | XXX                                      |                                                                          | XXX                |                                 | XXX               |                                  | XXX             |                                   |

**ASSET VALUATION RESERVE**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

| Line<br>Num-<br>ber                                         | NAIC<br>Desig-<br>nation | Description                                                                  | 1                               | 2                                           | 3                               | 4                                                               | Basic Contribution |                        | Reserve Objective |                         | Maximum Reserve |                         |
|-------------------------------------------------------------|--------------------------|------------------------------------------------------------------------------|---------------------------------|---------------------------------------------|---------------------------------|-----------------------------------------------------------------|--------------------|------------------------|-------------------|-------------------------|-----------------|-------------------------|
|                                                             |                          |                                                                              | Book/Adjusted<br>Carrying Value | Reclassify<br>Related Party<br>Encumbrances | Add Third Party<br>Encumbrances | Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | 5                  | 6                      | 7                 | 8                       | 9               | 10                      |
|                                                             |                          |                                                                              |                                 |                                             |                                 |                                                                 | Factor             | Amount<br>(Cols.4 x 5) | Factor            | Amount<br>(Cols. 4 x 7) | Factor          | Amount<br>(Cols. 4 x 9) |
| COMMON STOCK                                                |                          |                                                                              |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 1.                                                          |                          | Unaffiliated - Public .....                                                  |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.1000 (a)        |                         | 0.1000 (a)      |                         |
| 2.                                                          |                          | Unaffiliated - Private .....                                                 |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.1945            |                         | 0.1945          |                         |
| 3.                                                          |                          | Federal Home Loan Bank .....                                                 |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.0061            |                         | 0.0097          |                         |
| 4.                                                          |                          | Affiliated - Life with AVR .....                                             | 1,244,996,803                   | XXX                                         | XXX                             | 1,244,996,803                                                   | 0.0000             |                        | 0.0000            |                         | 0.0000          |                         |
| Affiliated - Investment Subsidiary:                         |                          |                                                                              |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 5.                                                          |                          | Fixed Income - Exempt Obligations .....                                      |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 6.                                                          |                          | Fixed Income - Highest Quality .....                                         |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 7.                                                          |                          | Fixed Income - High Quality .....                                            |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 8.                                                          |                          | Fixed Income - Medium Quality .....                                          |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 9.                                                          |                          | Fixed Income - Low Quality .....                                             |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 10.                                                         |                          | Fixed Income - Lower Quality .....                                           |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 11.                                                         |                          | Fixed Income - In/Near Default .....                                         |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 12.                                                         |                          | Unaffiliated Common Stock - Public .....                                     |                                 |                                             |                                 |                                                                 | 0.0000             |                        | 0.1000 (a)        |                         | 0.1000 (a)      |                         |
| 13.                                                         |                          | Unaffiliated Common Stock - Private .....                                    |                                 |                                             |                                 |                                                                 | 0.0000             |                        | 0.1945            |                         | 0.1945          |                         |
| 14.                                                         |                          | Real Estate .....                                                            |                                 |                                             |                                 |                                                                 | (b)                |                        | (b)               |                         | (b)             |                         |
| 15.                                                         |                          | Affiliated - Certain Other (See SVO Purposes and Procedures<br>Manual) ..... |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.1580            |                         | 0.1580          |                         |
| 16.                                                         |                          | Affiliated - All Other .....                                                 |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.1945            |                         | 0.1945          |                         |
| 17.                                                         |                          | Total Common Stock (Sum of Lines 1 through 16)                               | 1,244,996,803                   |                                             |                                 | 1,244,996,803                                                   | XXX                |                        | XXX               |                         | XXX             |                         |
| REAL ESTATE                                                 |                          |                                                                              |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 18.                                                         |                          | Home Office Property (General Account only) .....                            |                                 |                                             |                                 |                                                                 | 0.0000             |                        | 0.0912            |                         | 0.0912          |                         |
| 19.                                                         |                          | Investment Properties .....                                                  |                                 |                                             |                                 |                                                                 | 0.0000             |                        | 0.0912            |                         | 0.0912          |                         |
| 20.                                                         |                          | Properties Acquired in Satisfaction of Debt .....                            |                                 |                                             |                                 |                                                                 | 0.0000             |                        | 0.1337            |                         | 0.1337          |                         |
| 21.                                                         |                          | Total Real Estate (Sum of Lines 18 through 20)                               |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| OTHER INVESTED ASSETS                                       |                          |                                                                              |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| INVESTMENTS WITH THE UNDERLYING<br>CHARACTERISTICS OF BONDS |                          |                                                                              |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 22.                                                         |                          | Exempt Obligations .....                                                     |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.0000            |                         | 0.0000          |                         |
| 23.                                                         | 1                        | Highest Quality .....                                                        |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 24.                                                         | 2                        | High Quality .....                                                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0021             |                        | 0.0064            |                         | 0.0106          |                         |
| 25.                                                         | 3                        | Medium Quality .....                                                         |                                 | XXX                                         | XXX                             |                                                                 | 0.0099             |                        | 0.0263            |                         | 0.0376          |                         |
| 26.                                                         | 4                        | Low Quality .....                                                            |                                 | XXX                                         | XXX                             |                                                                 | 0.0245             |                        | 0.0572            |                         | 0.0817          |                         |
| 27.                                                         | 5                        | Lower Quality .....                                                          |                                 | XXX                                         | XXX                             |                                                                 | 0.0630             |                        | 0.1128            |                         | 0.1880          |                         |
| 28.                                                         | 6                        | In or Near Default .....                                                     |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.2370            |                         | 0.2370          |                         |
| 29.                                                         |                          | Total with Bond Characteristics (Sum of Lines 22 through 28)                 |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

| Line<br>Num-<br>ber | NAIC<br>Desig-<br>nation | Description                                                                  | 1                               | 2                                           | 3                               | 4                                                               | Basic Contribution |                        | Reserve Objective |                         | Maximum Reserve |                         |
|---------------------|--------------------------|------------------------------------------------------------------------------|---------------------------------|---------------------------------------------|---------------------------------|-----------------------------------------------------------------|--------------------|------------------------|-------------------|-------------------------|-----------------|-------------------------|
|                     |                          |                                                                              | Book/Adjusted<br>Carrying Value | Reclassify<br>Related Party<br>Encumbrances | Add Third Party<br>Encumbrances | Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | 5                  | 6                      | 7                 | 8                       | 9               | 10                      |
|                     |                          |                                                                              |                                 |                                             |                                 |                                                                 | Factor             | Amount<br>(Cols.4 x 5) | Factor            | Amount<br>(Cols. 4 x 7) | Factor          | Amount<br>(Cols. 4 x 9) |
|                     |                          | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS<br>OF PREFERRED STOCKS       |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 30.                 | 1                        | Highest Quality .....                                                        |                                 | XXX                                         | XXX                             |                                                                 | 0.0005             |                        | 0.0016            |                         | 0.0033          |                         |
| 31.                 | 2                        | High Quality .....                                                           |                                 | XXX                                         | XXX                             |                                                                 | 0.0021             |                        | 0.0064            |                         | 0.0106          |                         |
| 32.                 | 3                        | Medium Quality .....                                                         |                                 | XXX                                         | XXX                             |                                                                 | 0.0099             |                        | 0.0263            |                         | 0.0376          |                         |
| 33.                 | 4                        | Low Quality .....                                                            |                                 | XXX                                         | XXX                             |                                                                 | 0.0245             |                        | 0.0572            |                         | 0.0817          |                         |
| 34.                 | 5                        | Lower Quality .....                                                          |                                 | XXX                                         | XXX                             |                                                                 | 0.0630             |                        | 0.1128            |                         | 0.1880          |                         |
| 35.                 | 6                        | In or Near Default .....                                                     |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.2370            |                         | 0.2370          |                         |
| 36.                 |                          | Affiliated Life with AVR .....                                               |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.0000            |                         | 0.0000          |                         |
| 37.                 |                          | Total with Preferred Stock Characteristics (Sum of Lines 30<br>through 36)   |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
|                     |                          | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS<br>OF MORTGAGE LOANS         |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
|                     |                          | In Good Standing Affiliated:                                                 |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 38.                 |                          | Mortgages - CM1 - Highest Quality .....                                      |                                 |                                             | XXX                             |                                                                 | 0.0011             |                        | 0.0057            |                         | 0.0074          |                         |
| 39.                 |                          | Mortgages - CM2 - High Quality .....                                         |                                 |                                             | XXX                             |                                                                 | 0.0040             |                        | 0.0114            |                         | 0.0149          |                         |
| 40.                 |                          | Mortgages - CM3 - Medium Quality .....                                       |                                 |                                             | XXX                             |                                                                 | 0.0069             |                        | 0.0200            |                         | 0.0257          |                         |
| 41.                 |                          | Mortgages - CM4 - Low Medium Quality .....                                   |                                 |                                             | XXX                             |                                                                 | 0.0120             |                        | 0.0343            |                         | 0.0428          |                         |
| 42.                 |                          | Mortgages - CM5 - Low Quality .....                                          |                                 |                                             | XXX                             |                                                                 | 0.0183             |                        | 0.0486            |                         | 0.0628          |                         |
| 43.                 |                          | Residential Mortgages - Insured or Guaranteed .....                          |                                 |                                             | XXX                             |                                                                 | 0.0003             |                        | 0.0007            |                         | 0.0011          |                         |
| 44.                 |                          | Residential Mortgages - All Other .....                                      |                                 | XXX                                         | XXX                             |                                                                 | 0.0015             |                        | 0.0034            |                         | 0.0046          |                         |
| 45.                 |                          | Commercial Mortgages - Insured or Guaranteed .....                           |                                 |                                             | XXX                             |                                                                 | 0.0003             |                        | 0.0007            |                         | 0.0011          |                         |
|                     |                          | Overdue, Not in Process Affiliated:                                          |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 46.                 |                          | Farm Mortgages .....                                                         |                                 |                                             | XXX                             |                                                                 | 0.0480             |                        | 0.0868            |                         | 0.1371          |                         |
| 47.                 |                          | Residential Mortgages - Insured or Guaranteed .....                          |                                 |                                             | XXX                             |                                                                 | 0.0006             |                        | 0.0014            |                         | 0.0023          |                         |
| 48.                 |                          | Residential Mortgages - All Other .....                                      |                                 |                                             | XXX                             |                                                                 | 0.0029             |                        | 0.0066            |                         | 0.0103          |                         |
| 49.                 |                          | Commercial Mortgages - Insured or Guaranteed .....                           |                                 |                                             | XXX                             |                                                                 | 0.0006             |                        | 0.0014            |                         | 0.0023          |                         |
| 50.                 |                          | Commercial Mortgages - All Other .....                                       |                                 |                                             | XXX                             |                                                                 | 0.0480             |                        | 0.0868            |                         | 0.1371          |                         |
|                     |                          | In Process of Foreclosure Affiliated:                                        |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 51.                 |                          | Farm Mortgages .....                                                         |                                 |                                             | XXX                             |                                                                 | 0.0000             |                        | 0.1942            |                         | 0.1942          |                         |
| 52.                 |                          | Residential Mortgages - Insured or Guaranteed .....                          |                                 |                                             | XXX                             |                                                                 | 0.0000             |                        | 0.0046            |                         | 0.0046          |                         |
| 53.                 |                          | Residential Mortgages - All Other .....                                      |                                 |                                             | XXX                             |                                                                 | 0.0000             |                        | 0.0149            |                         | 0.0149          |                         |
| 54.                 |                          | Commercial Mortgages - Insured or Guaranteed .....                           |                                 |                                             | XXX                             |                                                                 | 0.0000             |                        | 0.0046            |                         | 0.0046          |                         |
| 55.                 |                          | Commercial Mortgages - All Other .....                                       |                                 |                                             | XXX                             |                                                                 | 0.0000             |                        | 0.1942            |                         | 0.1942          |                         |
| 56.                 |                          | Total Affiliated (Sum of Lines 38 through 55) .....                          |                                 |                                             | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 57.                 |                          | Unaffiliated - In Good Standing With Covenants .....                         |                                 |                                             | XXX                             |                                                                 | (c)                |                        | (c)               |                         | (c)             |                         |
| 58.                 |                          | Unaffiliated - In Good Standing Defeased With Government<br>Securities ..... |                                 |                                             | XXX                             |                                                                 | 0.0011             |                        | 0.0057            |                         | 0.0074          |                         |
| 59.                 |                          | Unaffiliated - In Good Standing Primarily Senior .....                       |                                 |                                             | XXX                             |                                                                 | 0.0040             |                        | 0.0114            |                         | 0.0149          |                         |
| 60.                 |                          | Unaffiliated - In Good Standing All Other .....                              |                                 |                                             | XXX                             |                                                                 | 0.0069             |                        | 0.0200            |                         | 0.0257          |                         |
| 61.                 |                          | Unaffiliated - Overdue, Not in Process .....                                 |                                 |                                             | XXX                             |                                                                 | 0.0480             |                        | 0.0868            |                         | 0.1371          |                         |
| 62.                 |                          | Unaffiliated - In Process of Foreclosure .....                               |                                 |                                             | XXX                             |                                                                 | 0.0000             |                        | 0.1942            |                         | 0.1942          |                         |
| 63.                 |                          | Total Unaffiliated (Sum of Lines 57 through 62) .....                        |                                 |                                             | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 64.                 |                          | Total with Mortgage Loan Characteristics (Lines 56 + 63)                     |                                 |                                             | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

| Line<br>Num-<br>ber | NAIC<br>Desig-<br>nation | Description                                                                                     | 1                               | 2                                           | 3                               | 4                                                               | Basic Contribution |                        | Reserve Objective |                         | Maximum Reserve |                         |
|---------------------|--------------------------|-------------------------------------------------------------------------------------------------|---------------------------------|---------------------------------------------|---------------------------------|-----------------------------------------------------------------|--------------------|------------------------|-------------------|-------------------------|-----------------|-------------------------|
|                     |                          |                                                                                                 | Book/Adjusted<br>Carrying Value | Reclassify<br>Related Party<br>Encumbrances | Add Third Party<br>Encumbrances | Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | 5                  | 6                      | 7                 | 8                       | 9               | 10                      |
|                     |                          |                                                                                                 |                                 |                                             |                                 |                                                                 | Factor             | Amount<br>(Cols.4 x 5) | Factor            | Amount<br>(Cols. 4 x 7) | Factor          | Amount<br>(Cols. 4 x 9) |
|                     |                          | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS<br>OF COMMON STOCK                              |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 65.                 |                          | Unaffiliated Public .....                                                                       |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.1000 (a)        |                         | 0.1000 (a)      |                         |
| 66.                 |                          | Unaffiliated Private .....                                                                      |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.1945            |                         | 0.1945          |                         |
| 67.                 |                          | Affiliated Life with AVR .....                                                                  |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.0000            |                         | 0.0000          |                         |
| 68.                 |                          | Affiliated Certain Other (See SVO Purposes & Procedures<br>Manual) .....                        |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.1580            |                         | 0.1580          |                         |
| 69.                 |                          | Affiliated Other - All Other .....                                                              |                                 | XXX                                         | XXX                             |                                                                 | 0.0000             |                        | 0.1945            |                         | 0.1945          |                         |
| 70.                 |                          | Total with Common Stock Characteristics (Sum of Lines 65<br>through 69)                         |                                 | XXX                                         | XXX                             |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
|                     |                          | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS<br>OF REAL ESTATE                               |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 71.                 |                          | Home Office Property (General Account only) .....                                               |                                 |                                             |                                 |                                                                 | 0.0000             |                        | 0.0912            |                         | 0.0912          |                         |
| 72.                 |                          | Investment Properties .....                                                                     |                                 |                                             |                                 |                                                                 | 0.0000             |                        | 0.0912            |                         | 0.0912          |                         |
| 73.                 |                          | Properties Acquired in Satisfaction of Debt .....                                               |                                 |                                             |                                 |                                                                 | 0.0000             |                        | 0.1337            |                         | 0.1337          |                         |
| 74.                 |                          | Total with Real Estate Characteristics (Sum of Lines 71 through<br>73)                          |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
|                     |                          | LOW INCOME HOUSING TAX CREDIT INVESTMENTS                                                       |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 75.                 |                          | Guaranteed Federal Low Income Housing Tax Credit .....                                          |                                 |                                             |                                 |                                                                 | 0.0003             |                        | 0.0006            |                         | 0.0010          |                         |
| 76.                 |                          | Non-guaranteed Federal Low Income Housing Tax Credit .....                                      |                                 |                                             |                                 |                                                                 | 0.0063             |                        | 0.0120            |                         | 0.0190          |                         |
| 77.                 |                          | Guaranteed State Low Income Housing Tax Credit .....                                            |                                 |                                             |                                 |                                                                 | 0.0003             |                        | 0.0006            |                         | 0.0010          |                         |
| 78.                 |                          | Non-guaranteed State Low Income Housing Tax Credit .....                                        |                                 |                                             |                                 |                                                                 | 0.0063             |                        | 0.0120            |                         | 0.0190          |                         |
| 79.                 |                          | All Other Low Income Housing Tax Credit .....                                                   |                                 |                                             |                                 |                                                                 | 0.0273             |                        | 0.0600            |                         | 0.0975          |                         |
| 80.                 |                          | Total LIHTC (Sum of Lines 75 through 79)                                                        |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
|                     |                          | ALL OTHER INVESTMENTS                                                                           |                                 |                                             |                                 |                                                                 |                    |                        |                   |                         |                 |                         |
| 81.                 |                          | NAIC 1 Working Capital Finance Investments .....                                                |                                 | XXX                                         |                                 |                                                                 | 0.0000             |                        | 0.0042            |                         | 0.0042          |                         |
| 82.                 |                          | NAIC 2 Working Capital Finance Investments .....                                                |                                 | XXX                                         |                                 |                                                                 | 0.0000             |                        | 0.0137            |                         | 0.0137          |                         |
| 83.                 |                          | Other Invested Assets - Schedule BA .....                                                       |                                 | XXX                                         |                                 |                                                                 | 0.0000             |                        | 0.1580            |                         | 0.1580          |                         |
| 84.                 |                          | Other Short-Term Invested Assets - Schedule DA .....                                            |                                 | XXX                                         |                                 |                                                                 | 0.0000             |                        | 0.1580            |                         | 0.1580          |                         |
| 85.                 |                          | Total All Other (Sum of Lines 81, 82, 83 and 84) .....                                          |                                 | XXX                                         |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |
| 86.                 |                          | Total Other Invested Assets - Schedules BA & DA (Sum of Lines<br>29, 37, 64, 70, 74, 80 and 85) |                                 |                                             |                                 |                                                                 | XXX                |                        | XXX               |                         | XXX             |                         |

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).  
(b) Determined using the same factors and breakdowns used for directly owned real estate.  
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

**N O N E**

Schedule F - Claims

**N O N E**

Schedule H - Part 1 - Analysis of Underwriting Operations

**N O N E**

Schedule H - Part 2 - Reserves and Liabilities

**N O N E**

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

**N O N E**

Schedule H - Part 4 - Reinsurance

**N O N E**

Schedule H - Part 5 - Health Claims

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

| 1<br>NAIC<br>Company<br>Code                                           | 2<br>ID<br>Number | 3<br>Effective<br>Date | 4<br>Name of Reinsured                    | 5<br>Domiciliary<br>Jurisdiction | 6<br>Type of<br>Reinsurance<br>Assumed | 7<br>Type of<br>Business<br>Assumed | 8<br>Amount of In Force at<br>End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable<br>on Paid and<br>Unpaid Losses | 12<br>Modified<br>Coinsurance<br>Reserve | 13<br>Funds Withheld<br>Under Coinsurance |
|------------------------------------------------------------------------|-------------------|------------------------|-------------------------------------------|----------------------------------|----------------------------------------|-------------------------------------|-------------------------------------------|--------------|----------------|-----------------------------------------------------------|------------------------------------------|-------------------------------------------|
| 0399999. Total General Account - U.S. Affiliates                       |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
| 0699999. Total General Account - Non-U.S. Affiliates                   |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
| 0799999. Total General Account - Affiliates                            |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
| 64017                                                                  | 75-0300900        | 09/30/2002             | Jefferson National Life Insurance Company | TX                               | CO/I                                   | IL                                  | 144,063                                   | 107,189      | 54             | 360                                                       |                                          |                                           |
| 0899999. General Account - U.S. Non-Affiliates                         |                   |                        |                                           |                                  |                                        |                                     | 144,063                                   | 107,189      | 54             | 360                                                       |                                          |                                           |
| 1099999. Total General Account - Non-Affiliates                        |                   |                        |                                           |                                  |                                        |                                     | 144,063                                   | 107,189      | 54             | 360                                                       |                                          |                                           |
| 1199999. Total General Account                                         |                   |                        |                                           |                                  |                                        |                                     | 144,063                                   | 107,189      | 54             | 360                                                       |                                          |                                           |
| 1499999. Total Separate Accounts - U.S. Affiliates                     |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
| 1799999. Total Separate Accounts - Non-U.S. Affiliates                 |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
| 1899999. Total Separate Accounts - Affiliates                          |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
| 2199999. Total Separate Accounts - Non-Affiliates                      |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
| 2299999. Total Separate Accounts                                       |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
| 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)     |                   |                        |                                           |                                  |                                        |                                     | 144,063                                   | 107,189      | 54             | 360                                                       |                                          |                                           |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
|                                                                        |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
|                                                                        |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
|                                                                        |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
|                                                                        |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
|                                                                        |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
|                                                                        |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
|                                                                        |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
|                                                                        |                   |                        |                                           |                                  |                                        |                                     |                                           |              |                |                                                           |                                          |                                           |
| 9999999 - Totals                                                       |                   |                        |                                           |                                  |                                        |                                     | 144,063                                   | 107,189      | 54             | 360                                                       |                                          |                                           |

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

## SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

| 1<br>NAIC<br>Company<br>Code | 2<br>ID<br>Number | 3<br>Effective<br>Date | 4<br>Name of Reinsured | 5<br>Domiciliary<br>Jurisdiction | 6<br>Type of<br>Reinsurance<br>Assumed | 7<br>Type of<br>Business<br>Assumed | 8<br>Premiums | 9<br>Unearned<br>Premiums | 10<br>Reserve Liability<br>Other Than for<br>Unearned<br>Premiums | 11<br>Reinsurance Payable<br>on Paid and<br>Unpaid Losses | 12<br>Modified<br>Coinsurance<br>Reserve | 13<br>Funds Withheld<br>Under Coinsurance |
|------------------------------|-------------------|------------------------|------------------------|----------------------------------|----------------------------------------|-------------------------------------|---------------|---------------------------|-------------------------------------------------------------------|-----------------------------------------------------------|------------------------------------------|-------------------------------------------|
| NONE                         |                   |                        |                        |                                  |                                        |                                     |               |                           |                                                                   |                                                           |                                          |                                           |
| 9999999 - Totals             |                   |                        |                        |                                  |                                        |                                     |               |                           |                                                                   |                                                           |                                          |                                           |

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

## SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

| 1<br>NAIC<br>Company<br>Code                                                                    | 2<br>ID<br>Number | 3<br>Effective<br>Date | 4<br>Name of Company                       | 5<br>Domi-<br>ciliary<br>Juris-<br>diction | 6<br>Type of<br>Reinsurance<br>Ceded | 7<br>Type of<br>Business<br>Ceded | 8<br>Amount in Force<br>at End of Year | Reserve Credit Taken |            | 11<br>Premiums | Outstanding Surplus Relief |            | 14<br>Modified<br>Coinsurance<br>Reserve | 15<br>Funds Withheld<br>Under<br>Coinsurance |
|-------------------------------------------------------------------------------------------------|-------------------|------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|-----------------------------------|----------------------------------------|----------------------|------------|----------------|----------------------------|------------|------------------------------------------|----------------------------------------------|
|                                                                                                 |                   |                        |                                            |                                            |                                      |                                   |                                        | 9                    | 10         |                | 12                         | 13         |                                          |                                              |
|                                                                                                 |                   |                        |                                            |                                            |                                      |                                   |                                        | Current Year         | Prior Year |                | Current Year               | Prior Year |                                          |                                              |
| 0399999. Total General Account - Authorized U.S. Affiliates                                     |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 0699999. Total General Account - Authorized Non-U.S. Affiliates                                 |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 0799999. Total General Account - Authorized Affiliates                                          |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 93572                                                                                           | 43-1235868        | 01/01/2018             | RGA Reinsurance Company                    | MO                                         | OTH/I                                | ADB                               |                                        |                      |            | 1              |                            |            |                                          |                                              |
| 71706                                                                                           | 57-0290111        | 02/01/1969             | Standard Life & Casualty Insurance Company | UT                                         | CO/I                                 | OL                                | 172,000                                | 112,433              | 117,143    | 2,056          |                            |            |                                          |                                              |
| 16535                                                                                           | 36-4233459        | 01/01/2019             | Zurich American Insurance Company          | NY                                         | CAT/I                                | OL                                |                                        |                      |            | 30             |                            |            |                                          |                                              |
| 16535                                                                                           | 36-4233459        | 01/01/2020             | Zurich American Insurance Company          | NY                                         | CAT/I                                | OL                                |                                        |                      |            | 14             |                            |            |                                          |                                              |
| 0899999. General Account - Authorized U.S. Non-Affiliates                                       |                   |                        |                                            |                                            |                                      |                                   |                                        | 172,000              | 112,433    | 117,143        | 2,101                      |            |                                          |                                              |
| 1099999. Total General Account - Authorized Non-Affiliates                                      |                   |                        |                                            |                                            |                                      |                                   |                                        | 172,000              | 112,433    | 117,143        | 2,101                      |            |                                          |                                              |
| 1199999. Total General Account Authorized                                                       |                   |                        |                                            |                                            |                                      |                                   |                                        | 172,000              | 112,433    | 117,143        | 2,101                      |            |                                          |                                              |
| 1499999. Total General Account - Unauthorized U.S. Affiliates                                   |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 1799999. Total General Account - Unauthorized Non-U.S. Affiliates                               |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 1899999. Total General Account - Unauthorized Affiliates                                        |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 00000                                                                                           | AA-1126033        | 01/01/2019             | Lloyd's Syndicate Number 33                | GBR                                        | CAT/I                                | OL                                |                                        |                      |            | 11             |                            |            |                                          |                                              |
| 00000                                                                                           | AA-1127861        | 01/01/2020             | Lloyd's Syndicate Number 1861              | GBR                                        | CAT/I                                | OL                                |                                        |                      |            | 5              |                            |            |                                          |                                              |
| 00000                                                                                           | AA-1120055        | 01/01/2020             | Lloyd's Syndicate Number 3623              | GBR                                        | CAT/I                                | OL                                |                                        |                      |            | 29             |                            |            |                                          |                                              |
| 00000                                                                                           | AA-1120116        | 01/01/2019             | Lloyd's Syndicate Number 3902              | GBR                                        | CAT/I                                | OL                                |                                        |                      |            | 21             |                            |            |                                          |                                              |
| 00000                                                                                           | AA-1120116        | 01/01/2020             | Lloyd's Syndicate Number 3902              | GBR                                        | CAT/I                                | OL                                |                                        |                      |            | 14             |                            |            |                                          |                                              |
| 00000                                                                                           | AA-1126004        | 01/01/2019             | Lloyd's Syndicate Number 4444              | GBR                                        | CAT/I                                | OL                                |                                        |                      |            | 23             |                            |            |                                          |                                              |
| 00000                                                                                           | AA-1126004        | 01/01/2020             | Lloyd's Syndicate Number 4444              | GBR                                        | CAT/I                                | OL                                |                                        |                      |            | 9              |                            |            |                                          |                                              |
| 2099999. General Account - Unauthorized Non-U.S. Non-Affiliates                                 |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            | 113            |                            |            |                                          |                                              |
| 2199999. Total General Account - Unauthorized Non-Affiliates                                    |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            | 113            |                            |            |                                          |                                              |
| 2299999. Total General Account Unauthorized                                                     |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            | 113            |                            |            |                                          |                                              |
| 2599999. Total General Account - Certified U.S. Affiliates                                      |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 2899999. Total General Account - Certified Non-U.S. Affiliates                                  |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 2999999. Total General Account - Certified Affiliates                                           |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 3299999. Total General Account - Certified Non-Affiliates                                       |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 3399999. Total General Account Certified                                                        |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates                        |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates                    |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 4099999. Total General Account - Reciprocal Jurisdiction Affiliates                             |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates                         |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 4499999. Total General Account Reciprocal Jurisdiction                                          |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified |                   |                        |                                            |                                            |                                      |                                   |                                        | 172,000              | 112,433    | 117,143        | 2,213                      |            |                                          |                                              |
| 4899999. Total Separate Accounts - Authorized U.S. Affiliates                                   |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates                               |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 5299999. Total Separate Accounts - Authorized Affiliates                                        |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 5599999. Total Separate Accounts - Authorized Non-Affiliates                                    |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 5699999. Total Separate Accounts Authorized                                                     |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 5999999. Total Separate Accounts - Unauthorized U.S. Affiliates                                 |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates                             |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 6399999. Total Separate Accounts - Unauthorized Affiliates                                      |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 6699999. Total Separate Accounts - Unauthorized Non-Affiliates                                  |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 6799999. Total Separate Accounts Unauthorized                                                   |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 7099999. Total Separate Accounts - Certified U.S. Affiliates                                    |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 7399999. Total Separate Accounts - Certified Non-U.S. Affiliates                                |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 7499999. Total Separate Accounts - Certified Affiliates                                         |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 7799999. Total Separate Accounts - Certified Non-Affiliates                                     |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 7899999. Total Separate Accounts Certified                                                      |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates                      |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates                  |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates                           |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |
| 8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates                       |                   |                        |                                            |                                            |                                      |                                   |                                        |                      |            |                |                            |            |                                          |                                              |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

| 1<br><br>NAIC<br>Company<br>Code                                                                                                                                                   | 2<br><br>ID<br>Number | 3<br><br>Effective<br>Date | 4<br><br><br>Name of Company | 5<br><br>Domi-<br>ciliary<br>Juris-<br>diction | 6<br><br>Type of<br>Reinsurance<br>Ceded | 7<br><br>Type of<br>Business<br>Ceded | 8<br><br>Amount in Force<br>at End of Year | Reserve Credit Taken |            | 11<br><br>Premiums | Outstanding Surplus Relief |            | 14<br><br>Modified<br>Coinsurance<br>Reserve | 15<br><br>Funds Withheld<br>Under<br>Coinsurance |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|----------------------------|------------------------------|------------------------------------------------|------------------------------------------|---------------------------------------|--------------------------------------------|----------------------|------------|--------------------|----------------------------|------------|----------------------------------------------|--------------------------------------------------|
|                                                                                                                                                                                    |                       |                            |                              |                                                |                                          |                                       |                                            | 9                    | 10         |                    | 12                         | 13         |                                              |                                                  |
|                                                                                                                                                                                    |                       |                            |                              |                                                |                                          |                                       |                                            | Current Year         | Prior Year |                    | Current Year               | Prior Year |                                              |                                                  |
| 8999999. Total Separate Accounts Reciprocal Jurisdiction                                                                                                                           |                       |                            |                              |                                                |                                          |                                       |                                            |                      |            |                    |                            |            |                                              |                                                  |
| 9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified                                                                                   |                       |                            |                              |                                                |                                          |                                       |                                            |                      |            |                    |                            |            |                                              |                                                  |
| 9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)     |                       |                            |                              |                                                |                                          |                                       |                                            | 172,000              | 112,433    | 117,143            | 2,101                      |            |                                              |                                                  |
| 9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999) |                       |                            |                              |                                                |                                          |                                       |                                            |                      |            |                    | 113                        |            |                                              |                                                  |
| 9999999 - Totals                                                                                                                                                                   |                       |                            |                              |                                                |                                          |                                       |                                            | 172,000              | 112,433    | 117,143            | 2,213                      |            |                                              |                                                  |

Schedule S - Part 3 - Section 2

**N O N E**

Schedule S - Part 4

**N O N E**

Schedule S - Part 4 - Bank Footnote

**N O N E**

Schedule S - Part 5

**N O N E**

Schedule S - Part 5 - Bank Footnote

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE S - PART 6  
Five Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

|                                                                                                                  | 1<br>2020 | 2<br>2019 | 3<br>2018 | 4<br>2017 | 5<br>2016 |
|------------------------------------------------------------------------------------------------------------------|-----------|-----------|-----------|-----------|-----------|
| A. OPERATIONS ITEMS                                                                                              |           |           |           |           |           |
| 1. Premiums and annuity considerations for life and accident and health contracts .....                          | 2         | 8         | 10        | 11        | 15        |
| 2. Commissions and reinsurance expense allowances .....                                                          |           |           |           |           |           |
| 3. Contract claims .....                                                                                         | 6         | 4         | 16        | 21        | 15        |
| 4. Surrender benefits and withdrawals for life contracts .....                                                   | 1         | 4         |           |           | 4         |
| 5. Dividends to policyholders and refunds to members .....                                                       |           |           |           |           |           |
| 6. Reserve adjustments on reinsurance ceded .....                                                                |           |           |           |           |           |
| 7. Increase in aggregate reserve for life and accident and health contracts .....                                | (5)       | (5)       | (2)       | (8)       | (7)       |
| B. BALANCE SHEET ITEMS                                                                                           |           |           |           |           |           |
| 8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected ..... |           |           |           |           | (1)       |
| 9. Aggregate reserves for life and accident and health contracts .....                                           | 112       | 117       | 122       | 125       | 133       |
| 10. Liability for deposit-type contracts .....                                                                   |           |           |           |           |           |
| 11. Contract claims unpaid .....                                                                                 | 4         | 4         | 4         | 5         | 4         |
| 12. Amounts recoverable on reinsurance .....                                                                     | 3         |           | 1         | 4         | 12        |
| 13. Experience rating refunds due or unpaid .....                                                                |           |           |           |           | 1         |
| 14. Policyholders' dividends and refunds to members (not included in Line 10) .....                              |           |           |           |           |           |
| 15. Commissions and reinsurance expense allowances due .....                                                     |           |           |           |           |           |
| 16. Unauthorized reinsurance offset .....                                                                        |           |           |           |           |           |
| 17. Offset for reinsurance with Certified Reinsurers .....                                                       |           |           |           |           |           |
| C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)                                                |           |           |           |           |           |
| 18. Funds deposited by and withheld from (F) .....                                                               |           |           |           |           |           |
| 19. Letters of credit (L) .....                                                                                  |           |           |           |           |           |
| 20. Trust agreements (T) .....                                                                                   |           |           |           |           |           |
| 21. Other (O) .....                                                                                              |           |           |           |           |           |
| D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)                                   |           |           |           |           |           |
| 22. Multiple Beneficiary Trust .....                                                                             |           |           |           |           |           |
| 23. Funds deposited by and withheld from (F) .....                                                               |           |           |           |           |           |
| 24. Letters of credit (L) .....                                                                                  |           |           |           |           |           |
| 25. Trust agreements (T) .....                                                                                   |           |           |           |           |           |
| 26. Other (O) .....                                                                                              |           |           |           |           |           |

| ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS                            |                                    |                                 |                                   |
|--------------------------------------------------------------------------------------------------------------|------------------------------------|---------------------------------|-----------------------------------|
| SCHEDULE S - PART 7                                                                                          |                                    |                                 |                                   |
| Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance                                    |                                    |                                 |                                   |
|                                                                                                              | 1<br>As Reported<br>(net of ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(gross of ceded) |
| <b>ASSETS (Page 2, Col. 3)</b>                                                                               |                                    |                                 |                                   |
| 1. Cash and invested assets (Line 12) .....                                                                  | 1,282,146,955                      |                                 | 1,282,146,955                     |
| 2. Reinsurance (Line 16) .....                                                                               | 3,178                              | (3,178)                         |                                   |
| 3. Premiums and considerations (Line 15) .....                                                               | 17,185                             | 73                              | 17,258                            |
| 4. Net credit for ceded reinsurance .....                                                                    | XXX                                | 119,303                         | 119,303                           |
| 5. All other admitted assets (balance) .....                                                                 | 92,629,587                         |                                 | 92,629,587                        |
| 6. Total assets excluding Separate Accounts (Line 26) .....                                                  | 1,374,796,904                      | 116,198                         | 1,374,913,102                     |
| 7. Separate Account assets (Line 27) .....                                                                   |                                    |                                 |                                   |
| 8. Total assets (Line 28)                                                                                    | 1,374,796,904                      | 116,198                         | 1,374,913,102                     |
| <b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>                                                             |                                    |                                 |                                   |
| 9. Contract reserves (Lines 1 and 2) .....                                                                   | 9,296,303                          | 112,433                         | 9,408,735                         |
| 10. Liability for deposit-type contracts (Line 3) .....                                                      | 1,574,460                          |                                 | 1,574,460                         |
| 11. Claim reserves (Line 4) .....                                                                            | 230,001                            | 3,765                           | 233,766                           |
| 12. Policyholder dividends/member refunds/reserves (Lines 5 through 7) .....                                 | 31,987                             |                                 | 31,987                            |
| 13. Premium & annuity considerations received in advance (Line 8) .....                                      | 1,911                              |                                 | 1,911                             |
| 14. Other contract liabilities (Line 9) .....                                                                | 680,321                            |                                 | 680,321                           |
| 15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount) .....                              |                                    |                                 |                                   |
| 16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) ..... |                                    |                                 |                                   |
| 17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount) .....                                    |                                    |                                 |                                   |
| 18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount) .....          |                                    |                                 |                                   |
| 19. All other liabilities (balance) .....                                                                    | 84,923,853                         |                                 | 84,923,853                        |
| 20. Total liabilities excluding Separate Accounts (Line 26) .....                                            | 96,738,836                         | 116,198                         | 96,855,033                        |
| 21. Separate Account liabilities (Line 27) .....                                                             |                                    |                                 |                                   |
| 22. Total liabilities (Line 28) .....                                                                        | 96,738,836                         | 116,198                         | 96,855,033                        |
| 23. Capital & surplus (Line 38) .....                                                                        | 1,278,058,068                      | XXX                             | 1,278,058,068                     |
| 24. Total liabilities, capital & surplus (Line 39)                                                           | 1,374,796,904                      | 116,198                         | 1,374,913,102                     |
| <b>NET CREDIT FOR CEDED REINSURANCE</b>                                                                      |                                    |                                 |                                   |
| 25. Contract reserves .....                                                                                  | 112,433                            |                                 |                                   |
| 26. Claim reserves .....                                                                                     | 3,765                              |                                 |                                   |
| 27. Policyholder dividends/reserves .....                                                                    |                                    |                                 |                                   |
| 28. Premium & annuity considerations received in advance .....                                               |                                    |                                 |                                   |
| 29. Liability for deposit-type contracts .....                                                               |                                    |                                 |                                   |
| 30. Other contract liabilities .....                                                                         |                                    |                                 |                                   |
| 31. Reinsurance ceded assets .....                                                                           | 3,178                              |                                 |                                   |
| 32. Other ceded reinsurance recoverables .....                                                               |                                    |                                 |                                   |
| 33. Total ceded reinsurance recoverables .....                                                               | 119,376                            |                                 |                                   |
| 34. Premiums and considerations .....                                                                        | 73                                 |                                 |                                   |
| 35. Reinsurance in unauthorized companies .....                                                              |                                    |                                 |                                   |
| 36. Funds held under reinsurance treaties with unauthorized reinsurers .....                                 |                                    |                                 |                                   |
| 37. Reinsurance with Certified Reinsurers .....                                                              |                                    |                                 |                                   |
| 38. Funds held under reinsurance treaties with Certified Reinsurers .....                                    |                                    |                                 |                                   |
| 39. Other ceded reinsurance payables/offsets .....                                                           |                                    |                                 |                                   |
| 40. Total ceded reinsurance payable/offsets .....                                                            | 73                                 |                                 |                                   |
| 41. Total net credit for ceded reinsurance                                                                   | 119,303                            |                                 |                                   |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

| Allocated by States and Territories |                                                                                        |                   |                         |                        |                                                                                     |                      |                               |
|-------------------------------------|----------------------------------------------------------------------------------------|-------------------|-------------------------|------------------------|-------------------------------------------------------------------------------------|----------------------|-------------------------------|
| States, Etc.                        |                                                                                        | 1                 | Direct Business Only    |                        |                                                                                     |                      |                               |
|                                     |                                                                                        |                   | Life Contracts          |                        | 4                                                                                   | 5                    | 6                             |
|                                     |                                                                                        |                   | 2                       | 3                      |                                                                                     |                      |                               |
|                                     |                                                                                        | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 through 5 (b) |
|                                     |                                                                                        |                   |                         |                        |                                                                                     |                      | Deposit-Type Contracts        |
| 1.                                  | Alabama                                                                                | AL                | N                       | 471                    |                                                                                     |                      | 471                           |
| 2.                                  | Alaska                                                                                 | AK                | N                       |                        |                                                                                     |                      |                               |
| 3.                                  | Arizona                                                                                | AZ                | N                       | 88                     |                                                                                     |                      | 88                            |
| 4.                                  | Arkansas                                                                               | AR                | N                       | 75                     |                                                                                     |                      | 75                            |
| 5.                                  | California                                                                             | CA                | N                       | (13)                   |                                                                                     |                      | (13)                          |
| 6.                                  | Colorado                                                                               | CO                | N                       | 282                    |                                                                                     |                      | 282                           |
| 7.                                  | Connecticut                                                                            | CT                | N                       | 139                    |                                                                                     |                      | 139                           |
| 8.                                  | Delaware                                                                               | DE                | N                       |                        |                                                                                     |                      |                               |
| 9.                                  | District of Columbia                                                                   | DC                | N                       |                        |                                                                                     |                      |                               |
| 10.                                 | Florida                                                                                | FL                | N                       | 416                    |                                                                                     |                      | 416                           |
| 11.                                 | Georgia                                                                                | GA                | N                       | 1,974                  |                                                                                     |                      | 1,974                         |
| 12.                                 | Hawaii                                                                                 | HI                | N                       |                        |                                                                                     |                      |                               |
| 13.                                 | Idaho                                                                                  | ID                | N                       | 155                    |                                                                                     |                      | 155                           |
| 14.                                 | Illinois                                                                               | IL                | N                       | 20                     |                                                                                     |                      | 20                            |
| 15.                                 | Indiana                                                                                | IN                | N                       | 124                    |                                                                                     |                      | 124                           |
| 16.                                 | Iowa                                                                                   | IA                | N                       |                        |                                                                                     |                      |                               |
| 17.                                 | Kansas                                                                                 | KS                | N                       |                        |                                                                                     |                      |                               |
| 18.                                 | Kentucky                                                                               | KY                | N                       | 582                    |                                                                                     |                      | 582                           |
| 19.                                 | Louisiana                                                                              | LA                | N                       | 789                    |                                                                                     |                      | 789                           |
| 20.                                 | Maine                                                                                  | ME                | N                       |                        |                                                                                     |                      |                               |
| 21.                                 | Maryland                                                                               | MD                | N                       |                        |                                                                                     |                      |                               |
| 22.                                 | Massachusetts                                                                          | MA                | N                       | 106                    |                                                                                     |                      | 106                           |
| 23.                                 | Michigan                                                                               | MI                | N                       |                        |                                                                                     |                      |                               |
| 24.                                 | Minnesota                                                                              | MN                | N                       |                        |                                                                                     |                      |                               |
| 25.                                 | Mississippi                                                                            | MS                | N                       |                        |                                                                                     |                      |                               |
| 26.                                 | Missouri                                                                               | MO                | N                       | 356                    |                                                                                     |                      | 356                           |
| 27.                                 | Montana                                                                                | MT                | N                       |                        |                                                                                     |                      |                               |
| 28.                                 | Nebraska                                                                               | NE                | N                       |                        |                                                                                     |                      |                               |
| 29.                                 | Nevada                                                                                 | NV                | N                       |                        |                                                                                     |                      |                               |
| 30.                                 | New Hampshire                                                                          | NH                | N                       |                        |                                                                                     |                      |                               |
| 31.                                 | New Jersey                                                                             | NJ                | N                       |                        |                                                                                     |                      |                               |
| 32.                                 | New Mexico                                                                             | NM                | N                       |                        |                                                                                     |                      |                               |
| 33.                                 | New York                                                                               | NY                | N                       |                        |                                                                                     |                      |                               |
| 34.                                 | North Carolina                                                                         | NC                | N                       | 76                     |                                                                                     |                      | 76                            |
| 35.                                 | North Dakota                                                                           | ND                | N                       |                        |                                                                                     |                      |                               |
| 36.                                 | Ohio                                                                                   | OH                | N                       |                        |                                                                                     |                      |                               |
| 37.                                 | Oklahoma                                                                               | OK                | N                       | 72                     |                                                                                     |                      | 72                            |
| 38.                                 | Oregon                                                                                 | OR                | N                       |                        |                                                                                     |                      |                               |
| 39.                                 | Pennsylvania                                                                           | PA                | N                       | 362                    |                                                                                     |                      | 362                           |
| 40.                                 | Rhode Island                                                                           | RI                | N                       |                        |                                                                                     |                      |                               |
| 41.                                 | South Carolina                                                                         | SC                | N                       |                        |                                                                                     |                      |                               |
| 42.                                 | South Dakota                                                                           | SD                | N                       |                        |                                                                                     |                      |                               |
| 43.                                 | Tennessee                                                                              | TN                | N                       | 444                    |                                                                                     |                      | 444                           |
| 44.                                 | Texas                                                                                  | TX                | L                       | 97,978                 |                                                                                     |                      | 97,978                        |
| 45.                                 | Utah                                                                                   | UT                | N                       |                        |                                                                                     |                      |                               |
| 46.                                 | Vermont                                                                                | VT                | N                       |                        |                                                                                     |                      |                               |
| 47.                                 | Virginia                                                                               | VA                | N                       | 124                    |                                                                                     |                      | 124                           |
| 48.                                 | Washington                                                                             | WA                | N                       | 148                    |                                                                                     |                      | 148                           |
| 49.                                 | West Virginia                                                                          | WV                | N                       | 14                     |                                                                                     |                      | 14                            |
| 50.                                 | Wisconsin                                                                              | WI                | N                       |                        |                                                                                     |                      |                               |
| 51.                                 | Wyoming                                                                                | WY                | N                       | 186                    |                                                                                     |                      | 186                           |
| 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 Alien                                                                  | OT                | XXX                     |                        |                                                                                     |                      |                               |
| 59.                                 | Subtotal                                                                               | XXX               | 104,968                 |                        |                                                                                     |                      | 104,968                       |
| 90.                                 | Reporting entity contributions for employee benefits plans                             | XXX               |                         |                        |                                                                                     |                      |                               |
| 91.                                 | Dividends or refunds applied to purchase paid-up additions and annuities               | XXX               | 11,777                  |                        |                                                                                     |                      | 11,777                        |
| 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               | 415                     |                        |                                                                                     |                      | 415                           |
| 94.                                 | Aggregate or other amounts not allocable by State                                      | XXX               |                         |                        |                                                                                     |                      |                               |
| 95.                                 | Totals (Direct Business)                                                               | XXX               | 117,160                 |                        |                                                                                     |                      | 117,160                       |
| 96.                                 | Plus reinsurance assumed                                                               | XXX               | 48                      |                        |                                                                                     |                      | 48                            |
| 97.                                 | Totals (All Business)                                                                  | XXX               | 117,208                 |                        |                                                                                     |                      | 117,208                       |
| 98.                                 | Less reinsurance ceded                                                                 | XXX               | 2,240                   |                        |                                                                                     |                      | 2,240                         |
| 99.                                 | Totals (All Business) less Reinsurance Ceded                                           | XXX               | 114,968                 |                        | (c)                                                                                 |                      | 114,968                       |
| DETAILS OF WRITE-INS                |                                                                                        |                   |                         |                        |                                                                                     |                      |                               |
| 58001.                              | ZZZ Other Alien                                                                        | 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.....

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations  
Ordinary life, accident and health premiums are allocated to the address of the premium payor. Annuity considerations are allocated to the policy owner's address.

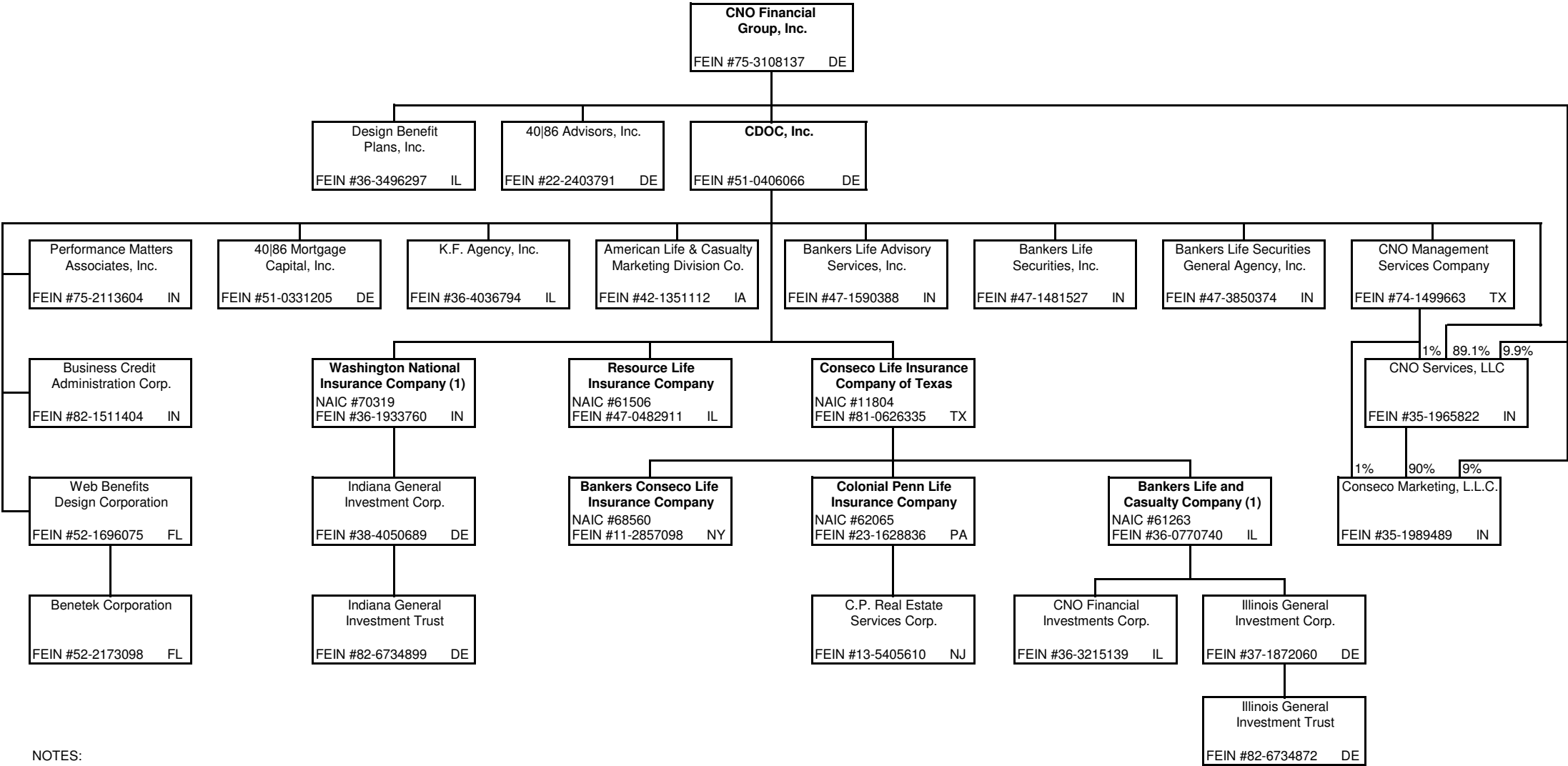
(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2  
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

|              |                                |     | Direct Business Only           |                                     |                                                |                                             |         |
|--------------|--------------------------------|-----|--------------------------------|-------------------------------------|------------------------------------------------|---------------------------------------------|---------|
|              |                                |     | 1                              | 2                                   | 3                                              | 4                                           | 6       |
| States, Etc. |                                |     | Life<br>(Group and Individual) | Annuities<br>(Group and Individual) | Disability<br>Income<br>(Group and Individual) | Long-Term<br>Care<br>(Group and Individual) | Totals  |
| 1.           | Alabama .....                  | AL  | 471                            |                                     |                                                |                                             | 471     |
| 2.           | Alaska .....                   | AK  |                                |                                     |                                                |                                             |         |
| 3.           | Arizona .....                  | AZ  | 88                             |                                     |                                                |                                             | 88      |
| 4.           | Arkansas .....                 | AR  | 75                             |                                     |                                                |                                             | 75      |
| 5.           | California .....               | CA  | (13)                           |                                     |                                                |                                             | (13)    |
| 6.           | Colorado .....                 | CO  | 282                            |                                     |                                                |                                             | 282     |
| 7.           | Connecticut .....              | CT  | 139                            |                                     |                                                |                                             | 139     |
| 8.           | Delaware .....                 | DE  |                                |                                     |                                                |                                             |         |
| 9.           | District of Columbia .....     | DC  |                                |                                     |                                                |                                             |         |
| 10.          | Florida .....                  | FL  | 416                            |                                     |                                                |                                             | 416     |
| 11.          | Georgia .....                  | GA  | 1,974                          |                                     |                                                |                                             | 1,974   |
| 12.          | Hawaii .....                   | HI  |                                |                                     |                                                |                                             |         |
| 13.          | Idaho .....                    | ID  | 155                            |                                     |                                                |                                             | 155     |
| 14.          | Illinois .....                 | IL  | 20                             |                                     |                                                |                                             | 20      |
| 15.          | Indiana .....                  | IN  | 124                            |                                     |                                                |                                             | 124     |
| 16.          | Iowa .....                     | IA  |                                |                                     |                                                |                                             |         |
| 17.          | Kansas .....                   | KS  |                                |                                     |                                                |                                             |         |
| 18.          | Kentucky .....                 | KY  | 582                            |                                     |                                                |                                             | 582     |
| 19.          | Louisiana .....                | LA  | 789                            |                                     |                                                |                                             | 789     |
| 20.          | Maine .....                    | ME  |                                |                                     |                                                |                                             |         |
| 21.          | Maryland .....                 | MD  |                                |                                     |                                                |                                             |         |
| 22.          | Massachusetts .....            | MA  | 106                            |                                     |                                                |                                             | 106     |
| 23.          | Michigan .....                 | MI  |                                |                                     |                                                |                                             |         |
| 24.          | Minnesota .....                | MN  |                                |                                     |                                                |                                             |         |
| 25.          | Mississippi .....              | MS  |                                |                                     |                                                |                                             |         |
| 26.          | Missouri .....                 | MO  | 356                            |                                     |                                                |                                             | 356     |
| 27.          | Montana .....                  | MT  |                                |                                     |                                                |                                             |         |
| 28.          | Nebraska .....                 | NE  |                                |                                     |                                                |                                             |         |
| 29.          | Nevada .....                   | NV  |                                |                                     |                                                |                                             |         |
| 30.          | New Hampshire .....            | NH  |                                |                                     |                                                |                                             |         |
| 31.          | New Jersey .....               | NJ  |                                |                                     |                                                |                                             |         |
| 32.          | New Mexico .....               | NM  |                                |                                     |                                                |                                             |         |
| 33.          | New York .....                 | NY  |                                |                                     |                                                |                                             |         |
| 34.          | North Carolina .....           | NC  | 76                             |                                     |                                                |                                             | 76      |
| 35.          | North Dakota .....             | ND  |                                |                                     |                                                |                                             |         |
| 36.          | Ohio .....                     | OH  |                                |                                     |                                                |                                             |         |
| 37.          | Oklahoma .....                 | OK  | 72                             |                                     |                                                |                                             | 72      |
| 38.          | Oregon .....                   | OR  |                                |                                     |                                                |                                             |         |
| 39.          | Pennsylvania .....             | PA  | 362                            |                                     |                                                |                                             | 362     |
| 40.          | Rhode Island .....             | RI  |                                |                                     |                                                |                                             |         |
| 41.          | South Carolina .....           | SC  |                                |                                     |                                                |                                             |         |
| 42.          | South Dakota .....             | SD  |                                |                                     |                                                |                                             |         |
| 43.          | Tennessee .....                | TN  | 444                            |                                     |                                                |                                             | 444     |
| 44.          | Texas .....                    | TX  | 97,978                         |                                     |                                                |                                             | 97,978  |
| 45.          | Utah .....                     | UT  |                                |                                     |                                                |                                             |         |
| 46.          | Vermont .....                  | VT  |                                |                                     |                                                |                                             |         |
| 47.          | Virginia .....                 | VA  | 124                            |                                     |                                                |                                             | 124     |
| 48.          | Washington .....               | WA  | 148                            |                                     |                                                |                                             | 148     |
| 49.          | West Virginia .....            | WV  | 14                             |                                     |                                                |                                             | 14      |
| 50.          | Wisconsin .....                | WI  |                                |                                     |                                                |                                             |         |
| 51.          | Wyoming .....                  | WY  | 186                            |                                     |                                                |                                             | 186     |
| 52.          | American Samoa .....           | AS  |                                |                                     |                                                |                                             |         |
| 53.          | Guam .....                     | GU  |                                |                                     |                                                |                                             |         |
| 54.          | Puerto Rico .....              | PR  |                                |                                     |                                                |                                             |         |
| 55.          | U.S. Virgin Islands .....      | VI  |                                |                                     |                                                |                                             |         |
| 56.          | Northern Mariana Islands ..... | MP  |                                |                                     |                                                |                                             |         |
| 57.          | Canada .....                   | CAN |                                |                                     |                                                |                                             |         |
| 58.          | Aggregate Other Alien .....    | OT  |                                |                                     |                                                |                                             |         |
| 59.          | Total                          |     | 104,968                        |                                     |                                                |                                             | 104,968 |

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



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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

## SCHEDULE Y

## PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

|                                                                                                                                                                                                                                                              | Responses |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|
| MARCH FILING                                                                                                                                                                                                                                                 |           |
| 1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? .....                                                                                                                                                          | YES       |
| 2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1? .....                                                                                                                                                                  | YES       |
| 3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1? .....                                                                                                                                       | YES       |
| 4. Will an actuarial opinion be filed by March 1? .....                                                                                                                                                                                                      | YES       |
| APRIL FILING                                                                                                                                                                                                                                                 |           |
| 5. Will Management’s Discussion and Analysis be filed by April 1? .....                                                                                                                                                                                      | YES       |
| 6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) .....                                  | YES       |
| 7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ..... | YES       |
| 8. Will the Supplemental Investment Risks Interrogatories be filed by April 1? .....                                                                                                                                                                         | YES       |
| JUNE FILING                                                                                                                                                                                                                                                  |           |
| 9. Will an audited financial report be filed by June 1? .....                                                                                                                                                                                                | YES       |
| 10. Will Accountant’s Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? .....                                                                                                                         | YES       |
| AUGUST FILING                                                                                                                                                                                                                                                |           |
| 11. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? .....                  | YES       |

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

|                                                                                                                                                                                                                                      |     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| MARCH FILING                                                                                                                                                                                                                         |     |
| 12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) ...                                                                       | NO  |
| 13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? .....                                                                                                     | NO  |
| 14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? .....                                                                                                                           | NO  |
| 15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? .....            | YES |
| 16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? .....                                        | YES |
| 17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1? .....                                                                                                   | NO  |
| 18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1? .....                                                        | NO  |
| 19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1? .....                                                                   | NO  |
| 20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? .....                                                 | NO  |
| 21. 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 by March 1? .....                                 | NO  |
| 22. 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 by March 1? .....             | NO  |
| 23. 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 by March 1? ..... | NO  |
| 24. 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 by March 1? .....         | NO  |
| 25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1? .....                                                                                | NO  |
| 26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1? .....                                                                               | NO  |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

|     |                                                                                                                                                                                                                                                                                                                       |     |
|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| 27. | Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? .....                                                                                                             | NO  |
| 28. | Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? .....                                                                                                                                        | NO  |
| 29. | <del>Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? .....</del>                                                                                                                          |     |
| 30. | <del>Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? .....</del>                                                                                          |     |
| 31. | <del>Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? .....</del>                                                                                             |     |
| 32. | <del>Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? .....</del>                                                                                                                      |     |
| 33. | Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? ..... | NO  |
| 34. | Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) .....                                                                                                                                                                                        | NO  |
| 35. | Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? .....                                                                                                                                                                                                                       | NO  |
| 36. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? .....                                                                                                                                                                                                       | NO  |
| 37. | Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? .....                                                                                                                | NO  |
| 38. | Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? .....                                                                                                                      | NO  |
| 39. | Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? .....                                                                                                                                    | NO  |
| 40. | Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? .....                                                                                                                                                                                                                 | YES |

APRIL FILING

|     |                                                                                                                                                                      |    |
|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|
| 41. | Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? .....        | NO |
| 42. | Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? .....                                                | NO |
| 43. | Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ...        | NO |
| 44. | Will the Accident and Health Policy Experience Exhibit be filed by April 1? .....                                                                                    | NO |
| 45. | Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? .....                                      | NO |
| 46. | Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? ..... | NO |
| 47. | Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? .....                         | NO |
| 48. | Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? .....                       | NO |
| 49. | Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? .....                                                            | NO |
| 50. | Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? .....                                            | NO |
| 51. | Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? .....                                                 | NO |
| 52. | Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? .....                                   | NO |

AUGUST FILING

|     |                                                                                                                                                                                                                                                  |    |
|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|
| 53. | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? .....                                                                                                                     | NO |
|     | Explanations:                                                                                                                                                                                                                                    |    |
| 12. | None                                                                                                                                                                                                                                             |    |
| 13. | None                                                                                                                                                                                                                                             |    |
| 14. | None                                                                                                                                                                                                                                             |    |
| 17. | None                                                                                                                                                                                                                                             |    |
| 18. | None                                                                                                                                                                                                                                             |    |
| 19. | None                                                                                                                                                                                                                                             |    |
| 20. | None                                                                                                                                                                                                                                             |    |
| 21. | None                                                                                                                                                                                                                                             |    |
| 22. | None                                                                                                                                                                                                                                             |    |
| 23. | None                                                                                                                                                                                                                                             |    |
| 24. | None                                                                                                                                                                                                                                             |    |
| 25. | None                                                                                                                                                                                                                                             |    |
| 26. | None                                                                                                                                                                                                                                             |    |
| 27. | None                                                                                                                                                                                                                                             |    |
| 28. | None                                                                                                                                                                                                                                             |    |
| 33. | None                                                                                                                                                                                                                                             |    |
| 34. | None                                                                                                                                                                                                                                             |    |
| 35. | None                                                                                                                                                                                                                                             |    |
| 36. | None                                                                                                                                                                                                                                             |    |
| 37. | None                                                                                                                                                                                                                                             |    |
| 38. | None                                                                                                                                                                                                                                             |    |
| 39. | None                                                                                                                                                                                                                                             |    |
| 41. | None                                                                                                                                                                                                                                             |    |
| 42. | None                                                                                                                                                                                                                                             |    |
| 43. | None                                                                                                                                                                                                                                             |    |
| 44. | None                                                                                                                                                                                                                                             |    |
| 45. | None                                                                                                                                                                                                                                             |    |
| 46. | None                                                                                                                                                                                                                                             |    |
| 47. | None                                                                                                                                                                                                                                             |    |
| 48. | None                                                                                                                                                                                                                                             |    |
| 49. | None                                                                                                                                                                                                                                             |    |
| 50. | None                                                                                                                                                                                                                                             |    |
| 51. | None                                                                                                                                                                                                                                             |    |
| 52. | None                                                                                                                                                                                                                                             |    |
| 53. | The Company's direct written and assumed premiums in 2020 are below the threshold requirement for the Management's Report of Internal Control over Financial Reporting and therefore it is not subject to Model Audit Rule Section 16 reporting. |    |

|     |                                                                            |                                                                                      |
|-----|----------------------------------------------------------------------------|--------------------------------------------------------------------------------------|
|     | Bar Codes:                                                                 |                                                                                      |
| 12. | SIS Stockholder Information Supplement [Document Identifier 420]           |  |
| 13. | Medicare Supplement Insurance Experience Exhibit [Document Identifier 360] |  |
| 14. | Trusted Surplus Statement [Document Identifier 490]                        |  |
| 17. | Actuarial Opinion on X-Factors [Document Identifier 442]                   |  |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

|     |                                                                                                                                                                                                                                                 |                                                                                                                                   |
|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|
| 18. | Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]                                                                                                                                             |  <div>1 1 8 0 4 2 0 2 0 4 4 3 0 0 0 0 0</div>   |
| 19. | Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]                                                                                                                                                        |  <div>1 1 8 0 4 2 0 2 0 4 4 4 0 0 0 0 0</div>   |
| 20. | Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]                                                                                                                                      |  <div>1 1 8 0 4 2 0 2 0 4 4 5 0 0 0 0 0</div>   |
| 21. | Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]                                                                                                                      |  <div>1 1 8 0 4 2 0 2 0 4 4 6 0 0 0 0 0</div>   |
| 22. | Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]                                                                                                  |  <div>1 1 8 0 4 2 0 2 0 4 4 7 0 0 0 0 0</div>   |
| 23. | Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]                                                                                                                     |  <div>1 1 8 0 4 2 0 2 0 4 4 8 0 0 0 0 0</div>   |
| 24. | Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]                                                                                              |  <div>1 1 8 0 4 2 0 2 0 4 4 9 0 0 0 0 0</div>   |
| 25. | C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]                                                                                                                                                                     |  <div>1 1 8 0 4 2 0 2 0 4 5 0 0 0 0 0 0</div>   |
| 26. | C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]                                                                                                                                                                    |  <div>1 1 8 0 4 2 0 2 0 4 5 1 0 0 0 0 0</div>   |
| 27. | Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]                                                                                                             |  <div>1 1 8 0 4 2 0 2 0 4 5 2 0 0 0 0 0</div>   |
| 28. | Modified Guaranteed Annuity Model Regulation [Document Identifier 453]                                                                                                                                                                          |  <div>1 1 8 0 4 2 0 2 0 4 5 3 0 0 0 0 0</div>   |
| 33. | Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454] |  <div>1 1 8 0 4 2 0 2 0 4 5 4 0 0 0 0 0</div> |
| 34. | Workers' Compensation Carve-Out Supplement [Document Identifier 495]                                                                                                                                                                            |  <div>1 1 8 0 4 2 0 2 0 4 9 5 0 0 0 0 0</div> |
| 35. | Supplemental Schedule O [Document Identifier 465]                                                                                                                                                                                               |  <div>1 1 8 0 4 2 0 2 0 4 6 5 0 0 0 0 0</div> |
| 36. | Medicare Part D Coverage Supplement [Document Identifier 365]                                                                                                                                                                                   |  <div>1 1 8 0 4 2 0 2 0 3 6 5 0 0 0 0 0</div> |
| 37. | Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]                                                                                                                                                 |  <div>1 1 8 0 4 2 0 2 0 2 2 4 0 0 0 0 0</div> |
| 38. | Relief from the one-year cooling off period for independent CPA [Document Identifier 225]                                                                                                                                                       |  <div>1 1 8 0 4 2 0 2 0 2 2 5 0 0 0 0 0</div> |
| 39. | Relief from the Requirements for Audit Committees [Document Identifier 226]                                                                                                                                                                     |  <div>1 1 8 0 4 2 0 2 0 2 2 6 0 0 0 0 0</div> |
| 41. | Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual [Document Identifier 434]                                                                                                                                     |  <div>1 1 8 0 4 2 0 2 0 4 3 4 0 0 0 0 0</div> |
| 42. | Long-Term Care Experience Reporting Forms [Document Identifier 306]                                                                                                                                                                             |  <div>1 1 8 0 4 2 0 2 0 3 0 6 0 0 0 0 0</div> |
| 43. | Credit Insurance Experience Exhibit [Document Identifier 230]                                                                                                                                                                                   |  <div>1 1 8 0 4 2 0 2 0 2 3 0 0 0 0 0 0</div> |
| 44. | Accident and Health Policy Experience Exhibit [Document Identifier 210]                                                                                                                                                                         |  <div>1 1 8 0 4 2 0 2 0 2 1 0 0 0 0 0 0</div> |
| 45. | Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]                                                                                                                                                                   |  <div>1 1 8 0 4 2 0 2 0 2 1 6 0 0 0 0 0</div> |
| 46. | Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]                                                                                                                                                          |  <div>1 1 8 0 4 2 0 2 0 2 1 7 0 0 0 0 0</div> |
| 47. | Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]                                                                                                                                                       |  <div>1 1 8 0 4 2 0 2 0 4 3 5 0 0 0 0 0</div> |
| 48. | Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]                                                                                                                                                    |  <div>1 1 8 0 4 2 0 2 0 3 4 5 0 0 0 0 0</div> |
| 49. | Variable Annuities Supplement [Document Identifier 286]                                                                                                                                                                                         |  <div>1 1 8 0 4 2 0 2 0 2 8 6 0 0 0 0 0</div> |
| 50. | Executive Summary of the PBR Actuarial Report [Document Identifier 457]                                                                                                                                                                         |  <div>1 1 8 0 4 2 0 2 0 4 5 7 0 0 0 0 0</div> |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

51. Life Summary of the PBR Actuarial Report [Document Identifier 458]



52. Variable Annuities Summary of the PBR Actuarial Report  
[Document Identifier 459]



53. Management's Report of Internal Control Over Financial Reporting  
[Document Identifier 223]



**NONE**

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                      | Gross Investment Holdings |                                | Admitted Assets as Reported in the Annual Statement |                                                 |                           |                                |
|--------------------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------------------------------|-------------------------------------------------|---------------------------|--------------------------------|
|                                                                                            | 1                         | 2                              | 3                                                   | 4                                               | 5                         | 6                              |
|                                                                                            | Amount                    | Percentage of Column 1 Line 13 | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):                                                   |                           |                                |                                                     |                                                 |                           |                                |
| 1.01 U.S. governments .....                                                                | 857,079                   | 0.067                          | 857,079                                             |                                                 | 857,079                   | 0.067                          |
| 1.02 All other governments .....                                                           |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 1.03 U.S. states, territories and possessions, etc. guaranteed .....                       |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed ..... |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....    | 12,642                    | 0.001                          | 12,642                                              |                                                 | 12,642                    | 0.001                          |
| 1.06 Industrial and miscellaneous .....                                                    | 5,464,896                 | 0.426                          | 5,464,896                                           |                                                 | 5,464,896                 | 0.426                          |
| 1.07 Hybrid securities .....                                                               |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 1.08 Parent, subsidiaries and affiliates .....                                             |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 1.09 SVO identified funds .....                                                            |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 1.10 Unaffiliated Bank loans .....                                                         |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 1.11 Total long-term bonds .....                                                           | 6,334,617                 | 0.494                          | 6,334,617                                           |                                                 | 6,334,617                 | 0.494                          |
| 2. Preferred stocks (Schedule D, Part 2, Section 1):                                       |                           |                                |                                                     |                                                 |                           |                                |
| 2.01 Industrial and miscellaneous (Unaffiliated) .....                                     |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 2.02 Parent, subsidiaries and affiliates .....                                             |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 2.03 Total preferred stocks .....                                                          |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 3. Common stocks (Schedule D, Part 2, Section 2):                                          |                           |                                |                                                     |                                                 |                           |                                |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....                     |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) .....                               |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 3.03 Parent, subsidiaries and affiliates Publicly traded .....                             |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 3.04 Parent, subsidiaries and affiliates Other .....                                       | 1,244,996,803             | 97.103                         | 1,244,996,803                                       |                                                 | 1,244,996,803             | 97.103                         |
| 3.05 Mutual funds .....                                                                    |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 3.06 Unit investment trusts .....                                                          |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 3.07 Closed-end funds .....                                                                |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 3.08 Total common stocks .....                                                             | 1,244,996,803             | 97.103                         | 1,244,996,803                                       |                                                 | 1,244,996,803             | 97.103                         |
| 4. Mortgage loans (Schedule B):                                                            |                           |                                |                                                     |                                                 |                           |                                |
| 4.01 Farm mortgages .....                                                                  |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 4.02 Residential mortgages .....                                                           |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 4.03 Commercial mortgages .....                                                            |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 4.04 Mezzanine real estate loans .....                                                     |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 4.05 Total valuation allowance .....                                                       |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 4.06 Total mortgage loans .....                                                            |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 5. Real estate (Schedule A):                                                               |                           |                                |                                                     |                                                 |                           |                                |
| 5.01 Properties occupied by company .....                                                  |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 5.02 Properties held for production of income .....                                        |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 5.03 Properties held for sale .....                                                        |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 5.04 Total real estate .....                                                               |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 6. Cash, cash equivalents and short-term investments:                                      |                           |                                |                                                     |                                                 |                           |                                |
| 6.01 Cash (Schedule E, Part 1) .....                                                       | 470,165                   | 0.037                          | 470,165                                             |                                                 | 470,165                   | 0.037                          |
| 6.02 Cash equivalents (Schedule E, Part 2) .....                                           | 29,947,905                | 2.336                          | 29,947,905                                          |                                                 | 29,947,905                | 2.336                          |
| 6.03 Short-term investments (Schedule DA) .....                                            |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 6.04 Total cash, cash equivalents and short-term investments .....                         | 30,418,070                | 2.372                          | 30,418,070                                          |                                                 | 30,418,070                | 2.372                          |
| 7. Contract loans .....                                                                    | 397,507                   | 0.031                          | 397,464                                             |                                                 | 397,464                   | 0.031                          |
| 8. Derivatives (Schedule DB) .....                                                         |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 9. Other invested assets (Schedule BA) .....                                               |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 10. Receivables for securities .....                                                       |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 11. Securities Lending (Schedule DL, Part 1).....                                          |                           | 0.000                          |                                                     | XXX                                             | XXX                       | XXX                            |
| 12. Other invested assets (Page 2, Line 11) .....                                          |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 13. Total invested assets                                                                  | 1,282,146,996             | 100.000                        | 1,282,146,954                                       |                                                 | 1,282,146,954             | 100.000                        |

Schedule A - Verification - Real Estate

**N O N E**

Schedule B - Verification - Mortgage Loans

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|     |                                                                                          |  |
|-----|------------------------------------------------------------------------------------------|--|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                            |  |
| 2.  | Cost of acquired:                                                                        |  |
|     | 2.1 Actual cost at time of acquisition (Part 2, Column 8) .....                          |  |
|     | 2.2 Additional investment made after acquisition (Part 2, Column 9) .....                |  |
| 3.  | Capitalized deferred interest and other:                                                 |  |
|     | 3.1 Totals, Part 1, Column 16 .....                                                      |  |
|     | 3.2 Totals, Part 3, Column 12 .....                                                      |  |
| 4.  | Accrual of discount .....                                                                |  |
| 5.  | Unrealized valuation increase (decrease):                                                |  |
|     | 5.1 Totals, Part 1, Column 13 .....                                                      |  |
|     | 5.2 Totals, Part 3, Column 9 .....                                                       |  |
| 6.  | Total gain (loss) on disposals, Part 3, Column 19 .....                                  |  |
| 7.  | Deduct amounts received on disposals, Part 3, Column 16 .....                            |  |
| 8.  | Deduct amortization of premium and depreciation .....                                    |  |
| 9.  | Total foreign exchange change in book/adjusted carrying value:                           |  |
|     | 9.1 Totals, Part 1, Column 17 .....                                                      |  |
|     | 9.2 Totals, Part 3, Column 14 .....                                                      |  |
| 10. | Deduct current year's other than temporary impairment recognized:                        |  |
|     | 10.1 Totals, Part 1, Column 15 .....                                                     |  |
|     | 10.2 Totals, Part 3, Column 11 .....                                                     |  |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... |  |
| 12. | Deduct total nonadmitted amounts .....                                                   |  |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....                   |  |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                                        |               |
|-----|------------------------------------------------------------------------------------------------------------------------|---------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                                          | 1,169,124,717 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7 .....                                                              | 41,000,000    |
| 3.  | Accrual of discount .....                                                                                              | 2,739         |
| 4.  | Unrealized valuation increase (decrease):                                                                              |               |
|     | 4.1. Part 1, Column 12 .....                                                                                           |               |
|     | 4.2. Part 2, Section 1, Column 15 .....                                                                                |               |
|     | 4.3. Part 2, Section 2, Column 13 .....                                                                                | 43,565,784    |
|     | 4.4. Part 4, Column 11 .....                                                                                           | 43,565,784    |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19 .....                                                                |               |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....                                       | 2,360,613     |
| 7.  | Deduct amortization of premium .....                                                                                   | 1,217         |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                                                         |               |
|     | 8.1. Part 1, Column 15 .....                                                                                           |               |
|     | 8.2. Part 2, Section 1, Column 19 .....                                                                                |               |
|     | 8.3. Part 2, Section 2, Column 16 .....                                                                                |               |
|     | 8.4. Part 4, Column 15 .....                                                                                           |               |
| 9.  | Deduct current year's other than temporary impairment recognized:                                                      |               |
|     | 9.1. Part 1, Column 14 .....                                                                                           |               |
|     | 9.2. Part 2, Section 1, Column 17 .....                                                                                |               |
|     | 9.3. Part 2, Section 2, Column 14 .....                                                                                |               |
|     | 9.4. Part 4, Column 13 .....                                                                                           |               |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 ..... |               |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....                               | 1,251,331,410 |
| 12. | Deduct total nonadmitted amounts .....                                                                                 |               |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....                                                 | 1,251,331,410 |

| ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS                                                                                      |                            |                                      |                 |                  |                         |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| SCHEDULE D - SUMMARY BY COUNTRY                                                                                                                                        |                            |                                      |                 |                  |                         |
| Long-Term Bonds and Stocks OWNED December 31 of Current Year                                                                                                           |                            |                                      |                 |                  |                         |
| Description                                                                                                                                                            |                            | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
| BONDS                                                                                                                                                                  | 1. United States .....     | 857,079                              | 901,220         | 856,271          | 860,000                 |
| Governments                                                                                                                                                            | 2. Canada .....            |                                      |                 |                  |                         |
| (Including all obligations guaranteed by governments)                                                                                                                  | 3. Other Countries         |                                      |                 |                  |                         |
|                                                                                                                                                                        | 4. Totals                  | 857,079                              | 901,220         | 856,271          | 860,000                 |
| U.S. States, Territories and Possessions                                                                                                                               |                            |                                      |                 |                  |                         |
| (Direct and guaranteed)                                                                                                                                                | 5. Totals                  |                                      |                 |                  |                         |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)                                                                             |                            |                                      |                 |                  |                         |
|                                                                                                                                                                        | 6. Totals                  |                                      |                 |                  |                         |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions |                            |                                      |                 |                  |                         |
|                                                                                                                                                                        | 7. Totals                  | 12,642                               | 14,899          | 12,642           | 12,601                  |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)                                                       | 8. United States .....     | 4,973,006                            | 6,932,765       | 4,966,985        | 5,000,000               |
|                                                                                                                                                                        | 9. Canada .....            |                                      |                 |                  |                         |
|                                                                                                                                                                        | 10. Other Countries        | 491,891                              | 664,062         | 490,340          | 500,000                 |
|                                                                                                                                                                        | 11. Totals                 | 5,464,897                            | 7,596,827       | 5,457,325        | 5,500,000               |
| Parent, Subsidiaries and Affiliates                                                                                                                                    | 12. Totals                 |                                      |                 |                  |                         |
|                                                                                                                                                                        | 13. Total Bonds            | 6,334,618                            | 8,512,946       | 6,326,238        | 6,372,601               |
| PREFERRED STOCKS                                                                                                                                                       | 14. United States .....    |                                      |                 |                  |                         |
| Industrial and Miscellaneous (unaffiliated)                                                                                                                            | 15. Canada .....           |                                      |                 |                  |                         |
|                                                                                                                                                                        | 16. Other Countries        |                                      |                 |                  |                         |
|                                                                                                                                                                        | 17. Totals                 |                                      |                 |                  |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                    | 18. Totals                 |                                      |                 |                  |                         |
|                                                                                                                                                                        | 19. Total Preferred Stocks |                                      |                 |                  |                         |
| COMMON STOCKS                                                                                                                                                          | 20. United States .....    |                                      |                 |                  |                         |
| Industrial and Miscellaneous (unaffiliated)                                                                                                                            | 21. Canada .....           |                                      |                 |                  |                         |
|                                                                                                                                                                        | 22. Other Countries        |                                      |                 |                  |                         |
|                                                                                                                                                                        | 23. Totals                 |                                      |                 |                  |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                    | 24. Totals                 | 1,244,996,803                        | 1,244,996,803   | 1,524,128,322    |                         |
|                                                                                                                                                                        | 25. Total Common Stocks    | 1,244,996,803                        | 1,244,996,803   | 1,524,128,322    |                         |
|                                                                                                                                                                        | 26. Total Stocks           | 1,244,996,803                        | 1,244,996,803   | 1,524,128,322    |                         |
|                                                                                                                                                                        | 27. Total Bonds and Stocks | 1,251,331,421                        | 1,253,509,749   | 1,530,454,560    |                         |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation                                                                      | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|---------------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                                   |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 1.1 NAIC 1 .....                                                                      |                     | 857,079                             |                                       |                                        |                    | XXX                      | 857,079                 | 13.5                               | 1,706,203                            | 19.6                              | 857,079                        |                                     |
| 1.2 NAIC 2 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 1.3 NAIC 3 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 1.4 NAIC 4 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 1.5 NAIC 5 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 1.6 NAIC 6 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 1.7 Totals                                                                            |                     | 857,079                             |                                       |                                        |                    | XXX                      | 857,079                 | 13.5                               | 1,706,203                            | 19.6                              | 857,079                        |                                     |
| 2. All Other Governments                                                              |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 2.1 NAIC 1 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 2.2 NAIC 2 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 2.3 NAIC 3 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 2.4 NAIC 4 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 2.5 NAIC 5 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 2.6 NAIC 6 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 2.7 Totals                                                                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 3. U.S. States, Territories and Possessions etc.,<br>Guaranteed                       |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 3.1 NAIC 1 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 3.2 NAIC 2 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 3.3 NAIC 3 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 3.4 NAIC 4 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 3.5 NAIC 5 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 3.6 NAIC 6 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 3.7 Totals                                                                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 4. U.S. Political Subdivisions of States, Territories and<br>Possessions , Guaranteed |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 4.1 NAIC 1 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 4.2 NAIC 2 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 4.3 NAIC 3 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 4.4 NAIC 4 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 4.5 NAIC 5 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 4.6 NAIC 6 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 4.7 Totals                                                                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 5. U.S. Special Revenue & Special Assessment<br>Obligations, etc., Non-Guaranteed     |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 5.1 NAIC 1 .....                                                                      | 2,920               | 6,220                               | 3,331                                 | 171                                    |                    | XXX                      | 12,642                  | 0.2                                | 1,523,541                            | 17.5                              | 12,642                         |                                     |
| 5.2 NAIC 2 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 5.3 NAIC 3 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 5.4 NAIC 4 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 5.5 NAIC 5 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 5.6 NAIC 6 .....                                                                      |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 5.7 Totals                                                                            | 2,920               | 6,220                               | 3,331                                 | 171                                    |                    | XXX                      | 12,642                  | 0.2                                | 1,523,541                            | 17.5                              | 12,642                         |                                     |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS  
**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation                             | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|----------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial & Miscellaneous (Unaffiliated) |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 6.1 NAIC 1 .....                             |                     |                                     |                                       | 976,319                                | 493,736            | XXX                      | 1,470,055               | 23.2                               | 1,468,837                            | 16.9                              | 1,470,055                      |                                     |
| 6.2 NAIC 2 .....                             |                     |                                     | 507,482                               | 2,995,468                              | 491,890            | XXX                      | 3,994,840               | 63.1                               | 3,995,129                            | 46.0                              | 3,502,950                      | 491,890                             |
| 6.3 NAIC 3 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 6.4 NAIC 4 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 6.5 NAIC 5 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 6.6 NAIC 6 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 6.7 Totals                                   |                     |                                     | 507,482                               | 3,971,787                              | 985,626            | XXX                      | 5,464,895               | 86.3                               | 5,463,966                            | 62.8                              | 4,973,005                      | 491,890                             |
| 7. Hybrid Securities                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 7.1 NAIC 1 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 7.2 NAIC 2 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 7.3 NAIC 3 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 7.4 NAIC 4 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 7.5 NAIC 5 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 7.6 NAIC 6 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 7.7 Totals                                   |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 8. Parent, Subsidiaries and Affiliates       |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 8.1 NAIC 1 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 8.2 NAIC 2 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 8.3 NAIC 3 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 8.4 NAIC 4 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 8.5 NAIC 5 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 8.6 NAIC 6 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 8.7 Totals                                   |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 9. SVO Identified Funds                      |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.1 NAIC 1 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.2 NAIC 2 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.3 NAIC 3 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.4 NAIC 4 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.5 NAIC 5 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.6 NAIC 6 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.7 Totals                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                    |                                      |                                   |                                |                                     |
| 10. Unaffiliated Bank Loans                  |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 10.1 NAIC 1 .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 10.2 NAIC 2 .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 10.3 NAIC 3 .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 10.4 NAIC 4 .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 10.5 NAIC 5 .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 10.6 NAIC 6 .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 10.7 Totals                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS  
**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation                                          | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|-----------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 11. Total Bonds Current Year                              |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 11.1 NAIC 1 .....                                         | (d) 2,920           | 863,299                             | 3,331                                 | 976,490                                | 493,736            |                          | 2,339,776               | 36.9                               | XXX                                  | XXX                               | 2,339,776                      |                                     |
| 11.2 NAIC 2 .....                                         | (d)                 |                                     | 507,482                               | 2,995,468                              | 491,890            |                          | 3,994,840               | 63.1                               | XXX                                  | XXX                               | 3,502,950                      | 491,890                             |
| 11.3 NAIC 3 .....                                         | (d)                 |                                     |                                       |                                        |                    |                          |                         |                                    | XXX                                  | XXX                               |                                |                                     |
| 11.4 NAIC 4 .....                                         | (d)                 |                                     |                                       |                                        |                    |                          |                         |                                    | XXX                                  | XXX                               |                                |                                     |
| 11.5 NAIC 5 .....                                         | (d)                 |                                     |                                       |                                        |                    |                          | (c)                     |                                    | XXX                                  | XXX                               |                                |                                     |
| 11.6 NAIC 6 .....                                         | (d)                 |                                     |                                       |                                        |                    |                          | (c)                     |                                    | XXX                                  | XXX                               |                                |                                     |
| 11.7 Totals .....                                         | 2,920               | 863,299                             | 510,813                               | 3,971,958                              | 985,626            |                          | (b) 6,334,616           | 100.0                              | XXX                                  | XXX                               | 5,842,726                      | 491,890                             |
| 11.8 Line 11.7 as a % of Col. 7                           | 0.0                 | 13.6                                | 8.1                                   | 62.7                                   | 15.6               |                          | 100.0                   | XXX                                | XXX                                  | XXX                               | 92.2                           | 7.8                                 |
| 12. Total Bonds Prior Year                                |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 12.1 NAIC 1 .....                                         | 854,439             | 867,894                             | 6,400                                 | 2,359,661                              | 610,187            |                          | XXX                     | XXX                                | 4,698,581                            | 54.0                              | 4,698,581                      |                                     |
| 12.2 NAIC 2 .....                                         |                     |                                     | 508,167                               | 1,487,189                              | 1,999,773          |                          | XXX                     | XXX                                | 3,995,129                            | 46.0                              | 3,503,449                      | 491,680                             |
| 12.3 NAIC 3 .....                                         |                     |                                     |                                       |                                        |                    |                          | XXX                     | XXX                                |                                      |                                   |                                |                                     |
| 12.4 NAIC 4 .....                                         |                     |                                     |                                       |                                        |                    |                          | XXX                     | XXX                                |                                      |                                   |                                |                                     |
| 12.5 NAIC 5 .....                                         |                     |                                     |                                       |                                        |                    |                          | XXX                     | XXX                                | (c)                                  |                                   |                                |                                     |
| 12.6 NAIC 6 .....                                         |                     |                                     |                                       |                                        |                    |                          | XXX                     | XXX                                | (c)                                  |                                   |                                |                                     |
| 12.7 Totals .....                                         | 854,439             | 867,894                             | 514,567                               | 3,846,850                              | 2,609,960          |                          | XXX                     | XXX                                | (b) 8,693,710                        | 100.0                             | 8,202,030                      | 491,680                             |
| 12.8 Line 12.7 as a % of Col. 9                           | 9.8                 | 10.0                                | 5.9                                   | 44.2                                   | 30.0               |                          | XXX                     | XXX                                | 100.0                                | XXX                               | 94.3                           | 5.7                                 |
| 13. Total Publicly Traded Bonds                           |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 13.1 NAIC 1 .....                                         | 2,920               | 863,299                             | 3,331                                 | 976,490                                | 493,736            |                          | 2,339,776               | 36.9                               | 4,698,581                            | 54.0                              | 2,339,776                      | XXX                                 |
| 13.2 NAIC 2 .....                                         |                     |                                     | 507,482                               | 2,995,468                              |                    |                          | 3,502,950               | 55.3                               | 3,503,449                            | 40.3                              | 3,502,950                      | XXX                                 |
| 13.3 NAIC 3 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                | XXX                                 |
| 13.4 NAIC 4 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                | XXX                                 |
| 13.5 NAIC 5 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                | XXX                                 |
| 13.6 NAIC 6 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                | XXX                                 |
| 13.7 Totals .....                                         | 2,920               | 863,299                             | 510,813                               | 3,971,958                              | 493,736            |                          | 5,842,726               | 92.2                               | 8,202,030                            | 94.3                              | 5,842,726                      | XXX                                 |
| 13.8 Line 13.7 as a % of Col. 7                           | 0.0                 | 14.8                                | 8.7                                   | 68.0                                   | 8.5                |                          | 100.0                   | XXX                                | XXX                                  | XXX                               | 100.0                          | XXX                                 |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7,<br>Section 11 | 0.0                 | 13.6                                | 8.1                                   | 62.7                                   | 7.8                |                          | 92.2                    | XXX                                | XXX                                  | XXX                               | 92.2                           | XXX                                 |
| 14. Total Privately Placed Bonds                          |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 14.1 NAIC 1 .....                                         |                     |                                     |                                       |                                        | 491,890            |                          | 491,890                 | 7.8                                | 491,680                              | 5.7                               | XXX                            | 491,890                             |
| 14.2 NAIC 2 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   | XXX                            |                                     |
| 14.3 NAIC 3 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   | XXX                            |                                     |
| 14.4 NAIC 4 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   | XXX                            |                                     |
| 14.5 NAIC 5 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   | XXX                            |                                     |
| 14.6 NAIC 6 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   | XXX                            |                                     |
| 14.7 Totals .....                                         |                     |                                     |                                       |                                        | 491,890            |                          | 491,890                 | 7.8                                | 491,680                              | 5.7                               | XXX                            | 491,890                             |
| 14.8 Line 14.7 as a % of Col. 7                           |                     |                                     |                                       |                                        | 100.0              |                          | 100.0                   | XXX                                | XXX                                  | XXX                               | XXX                            | 100.0                               |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7,<br>Section 11 |                     |                                     |                                       |                                        | 7.8                |                          | 7.8                     | XXX                                | XXX                                  | XXX                               | XXX                            | 7.8                                 |

(a) Includes \$ 491,890 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
(b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
(c) Includes \$ current year, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
(d) 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 \$

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type                                                              | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.08 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|-----------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1. U.S. Governments                                                               |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 1.01 Issuer Obligations .....                                                     |                     | 857,079                             |                                       |                                        |                    | XXX                      | 857,079                 | 13.5                                | 1,706,203                            | 19.6                              | 857,079                        |                                 |
| 1.02 Residential Mortgage-Backed Securities .....                                 |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 1.03 Commercial Mortgage-Backed Securities .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 1.04 Other Loan-Backed and Structured Securities .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 1.05 Totals                                                                       |                     | 857,079                             |                                       |                                        |                    | XXX                      | 857,079                 | 13.5                                | 1,706,203                            | 19.6                              | 857,079                        |                                 |
| 2. All Other Governments                                                          |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 2.01 Issuer Obligations .....                                                     |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 2.02 Residential Mortgage-Backed Securities .....                                 |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 2.03 Commercial Mortgage-Backed Securities .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 2.04 Other Loan-Backed and Structured Securities .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 2.05 Totals                                                                       |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 3. U.S. States, Territories and Possessions, Guaranteed                           |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 3.01 Issuer Obligations .....                                                     |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 3.02 Residential Mortgage-Backed Securities .....                                 |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 3.03 Commercial Mortgage-Backed Securities .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 3.04 Other Loan-Backed and Structured Securities .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 3.05 Totals                                                                       |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 4.01 Issuer Obligations .....                                                     |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 4.02 Residential Mortgage-Backed Securities .....                                 |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 4.03 Commercial Mortgage-Backed Securities .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 4.04 Other Loan-Backed and Structured Securities .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 4.05 Totals                                                                       |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed     |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 5.01 Issuer Obligations .....                                                     |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     | 1,500,271                            | 17.3                              |                                |                                 |
| 5.02 Residential Mortgage-Backed Securities .....                                 | 2,920               | 6,220                               | 3,331                                 | 171                                    |                    | XXX                      | 12,642                  | 0.2                                 | 23,270                               | 0.3                               | 12,642                         |                                 |
| 5.03 Commercial Mortgage-Backed Securities .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 5.04 Other Loan-Backed and Structured Securities .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 5.05 Totals                                                                       | 2,920               | 6,220                               | 3,331                                 | 171                                    |                    | XXX                      | 12,642                  | 0.2                                 | 1,523,541                            | 17.5                              | 12,642                         |                                 |
| 6. Industrial and Miscellaneous                                                   |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 6.01 Issuer Obligations .....                                                     |                     |                                     | 507,482                               | 3,971,787                              | 985,626            | XXX                      | 5,464,895               | 86.3                                | 5,463,966                            | 62.8                              | 4,973,005                      | 491,890                         |
| 6.02 Residential Mortgage-Backed Securities .....                                 |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 6.03 Commercial Mortgage-Backed Securities .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 6.04 Other Loan-Backed and Structured Securities .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 6.05 Totals                                                                       |                     |                                     | 507,482                               | 3,971,787                              | 985,626            | XXX                      | 5,464,895               | 86.3                                | 5,463,966                            | 62.8                              | 4,973,005                      | 491,890                         |
| 7. Hybrid Securities                                                              |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 7.01 Issuer Obligations .....                                                     |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 7.02 Residential Mortgage-Backed Securities .....                                 |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 7.03 Commercial Mortgage-Backed Securities .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 7.04 Other Loan-Backed and Structured Securities .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 7.05 Totals                                                                       |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 8. Parent, Subsidiaries and Affiliates                                            |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 8.01 Issuer Obligations .....                                                     |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 8.02 Residential Mortgage-Backed Securities .....                                 |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 8.03 Commercial Mortgage-Backed Securities .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 8.04 Other Loan-Backed and Structured Securities .....                            |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 8.05 Affiliated Bank Loans - Issued .....                                         |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 8.06 Affiliated Bank Loans - Acquired .....                                       |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 8.07 Totals                                                                       |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS  
**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type                                               | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.08 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|--------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. SVO Identified Funds                                            |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 9.01 Exchange Traded Funds Identified by the SVO .....             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                     |                                      |                                   |                                |                                 |
| 9.02 Bond Mutual Funds Identified by the SVO .....                 | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                     |                                      |                                   |                                |                                 |
| 9.03 Totals                                                        | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                     |                                      |                                   |                                |                                 |
| 10. Unaffiliated Bank Loans                                        |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 10.01 Unaffiliated Bank Loans - Issued .....                       |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 10.02 Unaffiliated Bank Loans - Acquired .....                     |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 10.03 Totals                                                       |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 11. Total Bonds Current Year                                       |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 11.01 Issuer Obligations .....                                     |                     | 857,079                             | 507,482                               | 3,971,787                              | 985,626            | XXX                      | 6,321,974               | 99.8                                | XXX                                  | XXX                               | 5,830,084                      | 491,890                         |
| 11.02 Residential Mortgage-Backed Securities .....                 | 2,920               | 6,220                               | 3,331                                 | 171                                    |                    | XXX                      | 12,642                  | 0.2                                 | XXX                                  | XXX                               | 12,642                         |                                 |
| 11.03 Commercial Mortgage-Backed Securities .....                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     | XXX                                  | XXX                               |                                |                                 |
| 11.04 Other Loan-Backed and Structured Securities ..               |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     | XXX                                  | XXX                               |                                |                                 |
| 11.05 SVO Identified Funds .....                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                     | XXX                                  | XXX                               |                                |                                 |
| 11.06 Affiliated Bank Loans .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     | XXX                                  | XXX                               |                                |                                 |
| 11.07 Unaffiliated Bank Loans .....                                |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     | XXX                                  | XXX                               |                                |                                 |
| 11.08 Totals .....                                                 | 2,920               | 863,299                             | 510,813                               | 3,971,958                              | 985,626            |                          | 6,334,616               | 100.0                               | XXX                                  | XXX                               | 5,842,726                      | 491,890                         |
| 11.09 Line 11.08 as a % of Col. 7 .....                            | 0.0                 | 13.6                                | 8.1                                   | 62.7                                   | 15.6               |                          | 100.0                   | XXX                                 | XXX                                  | XXX                               | 92.2                           | 7.8                             |
| 12. Total Bonds Prior Year                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 12.01 Issuer Obligations .....                                     | 849,861             | 856,342                             | 508,167                               | 3,846,110                              | 2,609,960          | XXX                      | XXX                     | XXX                                 | 8,670,440                            | 99.7                              | 8,178,760                      | 491,680                         |
| 12.02 Residential Mortgage-Backed Securities .....                 | 4,578               | 11,552                              | 6,400                                 | 740                                    |                    | XXX                      | XXX                     | XXX                                 | 23,270                               | 0.3                               | 23,270                         |                                 |
| 12.03 Commercial Mortgage-Backed Securities .....                  |                     |                                     |                                       |                                        |                    | XXX                      | XXX                     | XXX                                 |                                      |                                   |                                |                                 |
| 12.04 Other Loan-Backed and Structured Securities ..               |                     |                                     |                                       |                                        |                    | XXX                      | XXX                     | XXX                                 |                                      |                                   |                                |                                 |
| 12.05 SVO Identified Funds .....                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | XXX                     | XXX                                 |                                      |                                   |                                |                                 |
| 12.06 Affiliated Bank Loans .....                                  |                     |                                     |                                       |                                        |                    | XXX                      | XXX                     | XXX                                 |                                      |                                   |                                |                                 |
| 12.07 Unaffiliated Bank Loans .....                                |                     |                                     |                                       |                                        |                    | XXX                      | XXX                     | XXX                                 |                                      |                                   |                                |                                 |
| 12.08 Totals .....                                                 | 854,439             | 867,894                             | 514,567                               | 3,846,850                              | 2,609,960          | XXX                      | XXX                     | XXX                                 | 8,693,710                            | 100.0                             | 8,202,030                      | 491,680                         |
| 12.09 Line 12.08 as a % of Col. 9 .....                            | 9.8                 | 10.0                                | 5.9                                   | 44.2                                   | 30.0               |                          | XXX                     | XXX                                 | 100.0                                | XXX                               | 94.3                           | 5.7                             |
| 13. Total Publicly Traded Bonds                                    |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 13.01 Issuer Obligations .....                                     |                     | 857,079                             | 507,482                               | 3,971,787                              | 493,736            | XXX                      | 5,830,084               | 92.0                                | 8,178,760                            | 94.1                              | 5,830,084                      | XXX                             |
| 13.02 Residential Mortgage-Backed Securities .....                 | 2,920               | 6,220                               | 3,331                                 | 171                                    |                    | XXX                      | 12,642                  | 0.2                                 | 23,270                               | 0.3                               | 12,642                         | XXX                             |
| 13.03 Commercial Mortgage-Backed Securities .....                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                | XXX                             |
| 13.04 Other Loan-Backed and Structured Securities ..               |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                | XXX                             |
| 13.05 SVO Identified Funds .....                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                     |                                      |                                   |                                | XXX                             |
| 13.06 Affiliated Bank Loans .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                | XXX                             |
| 13.07 Unaffiliated Bank Loans .....                                |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                | XXX                             |
| 13.08 Totals .....                                                 | 2,920               | 863,299                             | 510,813                               | 3,971,958                              | 493,736            |                          | 5,842,726               | 92.2                                | 8,202,030                            | 94.3                              | 5,842,726                      | XXX                             |
| 13.09 Line 13.08 as a % of Col. 7 .....                            | 0.0                 | 14.8                                | 8.7                                   | 68.0                                   | 8.5                |                          | 100.0                   | XXX                                 | XXX                                  | XXX                               | 100.0                          | XXX                             |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7,<br>Section 11 ..... | 0.0                 | 13.6                                | 8.1                                   | 62.7                                   | 7.8                |                          | 92.2                    | XXX                                 | XXX                                  | XXX                               | 92.2                           | XXX                             |
| 14. Total Privately Placed Bonds                                   |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 14.01 Issuer Obligations .....                                     |                     |                                     |                                       |                                        | 491,890            | XXX                      | 491,890                 | 7.8                                 | 491,680                              | 5.7                               | XXX                            | 491,890                         |
| 14.02 Residential Mortgage-Backed Securities .....                 |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   | XXX                            |                                 |
| 14.03 Commercial Mortgage-Backed Securities .....                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   | XXX                            |                                 |
| 14.04 Other Loan-Backed and Structured Securities ..               |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   | XXX                            |                                 |
| 14.05 SVO Identified Funds .....                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          |                         |                                     |                                      |                                   | XXX                            |                                 |
| 14.06 Affiliated Bank Loans .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   | XXX                            |                                 |
| 14.07 Unaffiliated Bank Loans .....                                |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   | XXX                            |                                 |
| 14.08 Totals .....                                                 |                     |                                     |                                       |                                        | 491,890            |                          | 491,890                 | 7.8                                 | 491,680                              | 5.7                               | XXX                            | 491,890                         |
| 14.09 Line 14.08 as a % of Col. 7 .....                            |                     |                                     |                                       |                                        | 100.0              |                          | 100.0                   | XXX                                 | XXX                                  | XXX                               | XXX                            | 100.0                           |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7,<br>Section 11 ..... |                     |                                     |                                       |                                        | 7.8                |                          | 7.8                     | XXX                                 | XXX                                  | XXX                               | XXX                            | 7.8                             |

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 BETWEEN YEARS

(Cash Equivalents)

|                                                                                           | 1           | 2     | 3                            | 4         |
|-------------------------------------------------------------------------------------------|-------------|-------|------------------------------|-----------|
|                                                                                           | Total       | Bonds | Money Market<br>Mutual funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 27,449,155  |       | 27,449,155                   |           |
| 2. Cost of cash equivalents acquired .....                                                | 159,622,914 |       | 159,622,914                  |           |
| 3. Accrual of discount .....                                                              |             |       |                              |           |
| 4. Unrealized valuation increase (decrease) .....                                         |             |       |                              |           |
| 5. Total gain (loss) on disposals .....                                                   | (28,742)    |       | (28,742)                     |           |
| 6. Deduct consideration received on disposals .....                                       | 157,095,421 |       | 157,095,421                  |           |
| 7. Deduct amortization of premium .....                                                   |             |       |                              |           |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |             |       |                              |           |
| 9. Deduct current year's other than temporary impairment recognized .....                 |             |       |                              |           |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 29,947,905  |       | 29,947,905                   |           |
| 11. Deduct total nonadmitted amounts .....                                                |             |       |                              |           |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 29,947,905  |       | 29,947,905                   |           |

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

**N O N E**

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 1 - Mortgage Loans Owned

**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 1 - Other Long-Term Invested Assets Owned

**N O N E**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

**N O N E**

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

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                                                                                            | 2                        | Codes   |               |           | 6                                                                         | 7           | Fair Value                     |            | 10        | 11                            | Change in Book/Adjusted Carrying Value    |                                         |                                                           |                                                                | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------------------------------------------------------------------------------|--------------------------|---------|---------------|-----------|---------------------------------------------------------------------------|-------------|--------------------------------|------------|-----------|-------------------------------|-------------------------------------------|-----------------------------------------|-----------------------------------------------------------|----------------------------------------------------------------|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                                                                                              |                          | 3       | 4             | 5         |                                                                           |             | 8                              | 9          |           |                               | 12                                        | 13                                      | 14                                                        | 15                                                             | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification                                                                         | Description              | C o d e | F o r e i g n | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 912828-YM-6                                                                                  | US TREASURY N/B          | SD      |               |           | 1.A                                                                       | 856,271     | 104.7930                       | 901,220    | 860,000   | 857,079                       |                                           | 737                                     |                                                           |                                                                | 1.500    | 1.590             | AO        | 2,209                           | 12,900                      | 11/26/2019 | 10/31/2024                       |
| 01999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations                           |                          |         |               |           |                                                                           | 856,271     | XXX                            | 901,220    | 860,000   | 857,079                       |                                           | 737                                     |                                                           |                                                                | XXX      | XXX               | XXX       | 2,209                           | 12,900                      | XXX        | XXX                              |
| 0599999. Total - U.S. Government Bonds                                                       |                          |         |               |           |                                                                           | 856,271     | XXX                            | 901,220    | 860,000   | 857,079                       |                                           | 737                                     |                                                           |                                                                | XXX      | XXX               | XXX       | 2,209                           | 12,900                      | XXX        | XXX                              |
| 1099999. Total - All Other Government Bonds                                                  |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 1799999. Total - U.S. States, Territories and Possessions Bonds                              |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 2499999. Total - U.S. Political Subdivisions Bonds                                           |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 31292H-03-1                                                                                  | FG C01374                |         |               | 4         | 1.A                                                                       | 12,642      | 118.2360                       | 14,899     | 12,601    | 12,642                        |                                           | (13)                                    |                                                           |                                                                | 6.000    | 5.740             | MON       | 63                              | 756                         | 05/08/2002 | 06/01/2032                       |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities   |                          |         |               |           |                                                                           | 12,642      | XXX                            | 14,899     | 12,601    | 12,642                        |                                           | (13)                                    |                                                           |                                                                | XXX      | XXX               | XXX       | 63                              | 756                         | XXX        | XXX                              |
| 3199999. Total - U.S. Special Revenues Bonds                                                 |                          |         |               |           |                                                                           | 12,642      | XXX                            | 14,899     | 12,601    | 12,642                        |                                           | (13)                                    |                                                           |                                                                | XXX      | XXX               | XXX       | 63                              | 756                         | XXX        | XXX                              |
| 00206R-JE-3                                                                                  | AT&T INC                 |         |               | 1         | 2.B FE                                                                    | 998,310     | 139.8170                       | 1,398,171  | 1,000,000 | 998,601                       |                                           | 36                                      |                                                           |                                                                | 6.100    | 6.110             | JJ        | 28,128                          | 61,000                      | 07/07/2010 | 07/15/2040                       |
| 020002-AT-8                                                                                  | ALLSTATE CORP            |         |               | 1         | 1.G FE                                                                    | 499,920     | 144.9800                       | 724,904    | 500,000   | 499,949                       |                                           | 2                                       |                                                           |                                                                | 5.950    | 5.950             | AO        | 7,438                           | 29,750                      | 03/21/2006 | 04/01/2036                       |
| 026351-AZ-9                                                                                  | AIG LIFE HOLDINGS INC    |         |               |           | 2.A FE                                                                    | 514,155     | 130.1020                       | 650,515    | 500,000   | 507,482                       |                                           | (684)                                   |                                                           |                                                                | 6.625    | 6.380             | FA        | 12,514                          | 33,125                      | 07/17/2006 | 02/15/2029                       |
| 406216-AY-7                                                                                  | HALLIBURTON COMPANY      |         |               | 1         | 2.A FE                                                                    | 497,430     | 143.5610                       | 717,809    | 500,000   | 497,855                       |                                           | 51                                      |                                                           |                                                                | 7.450    | 7.490             | MS        | 10,968                          | 37,250                      | 03/10/2009 | 09/15/2039                       |
| 559080-AC-0                                                                                  | MAGELLAN MIDSTREAM PARTN |         |               | 1         | 2.A FE                                                                    | 986,365     | 131.5090                       | 1,315,091  | 1,000,000 | 989,732                       |                                           | 345                                     |                                                           |                                                                | 6.400    | 6.500             | MN        | 10,667                          | 64,000                      | 06/01/2007 | 05/01/2037                       |
| 581550-AE-3                                                                                  | MCKESSON CORP            |         |               | 1         | 2.B FE                                                                    | 511,175     | 138.4790                       | 692,397    | 500,000   | 509,281                       |                                           | (247)                                   |                                                           |                                                                | 6.000    | 5.840             | MS        | 10,000                          | 30,000                      | 03/04/2011 | 03/01/2041                       |
| 59156R-AY-4                                                                                  | METLIFE INC              |         |               | 1         | 1.G FE                                                                    | 492,470     | 152.1240                       | 760,623    | 500,000   | 493,735                       |                                           | 158                                     |                                                           |                                                                | 5.875    | 5.980             | FA        | 11,832                          | 29,375                      | 08/03/2010 | 02/06/2041                       |
| 837004-BZ-2                                                                                  | DOMINION ENERGY SOUTH    |         |               | 1         | 1.F FE                                                                    | 467,160     | 134.6510                       | 673,256    | 500,000   | 476,370                       |                                           | 1,058                                   |                                                           |                                                                | 5.250    | 5.740             | MS        | 8,750                           | 26,250                      | 07/09/2009 | 03/01/2035                       |
| 25156P-AR-4                                                                                  | DEUTSCHE TELEKOM INT FIN |         | C             | 1         | 2.B FE                                                                    | 490,340     | 132.8120                       | 664,062    | 500,000   | 491,891                       |                                           | 212                                     |                                                           |                                                                | 4.875    | 5.000             | MS        | 7,786                           | 24,375                      | 03/01/2012 | 03/06/2042                       |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations |                          |         |               |           |                                                                           | 5,457,325   | XXX                            | 7,596,828  | 5,500,000 | 5,464,896                     |                                           | 931                                     |                                                           |                                                                | XXX      | XXX               | XXX       | 108,083                         | 335,125                     | XXX        | XXX                              |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds                           |                          |         |               |           |                                                                           | 5,457,325   | XXX                            | 7,596,828  | 5,500,000 | 5,464,896                     |                                           | 931                                     |                                                           |                                                                | XXX      | XXX               | XXX       | 108,083                         | 335,125                     | XXX        | XXX                              |
| 4899999. Total - Hybrid Securities                                                           |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds                                   |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 6099999. Subtotal - SVO Identified Funds                                                     |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 6599999. Subtotal - Unaffiliated Bank Loans                                                  |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 7699999. Total - Issuer Obligations                                                          |                          |         |               |           |                                                                           | 6,313,596   | XXX                            | 8,498,048  | 6,360,000 | 6,321,975                     |                                           | 1,668                                   |                                                           |                                                                | XXX      | XXX               | XXX       | 110,292                         | 348,025                     | XXX        | XXX                              |
| 7799999. Total - Residential Mortgage-Backed Securities                                      |                          |         |               |           |                                                                           | 12,642      | XXX                            | 14,899     | 12,601    | 12,642                        |                                           | (13)                                    |                                                           |                                                                | XXX      | XXX               | XXX       | 63                              | 756                         | XXX        | XXX                              |
| 7899999. Total - Commercial Mortgage-Backed Securities                                       |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 7999999. Total - Other Loan-Backed and Structured Securities                                 |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 8099999. Total - SVO Identified Funds                                                        |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 8199999. Total - Affiliated Bank Loans                                                       |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 8299999. Total - Unaffiliated Bank Loans                                                     |                          |         |               |           |                                                                           |             | XXX                            |            |           |                               |                                           |                                         |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 8399999 - Total Bonds                                                                        |                          |         |               |           |                                                                           | 6,326,238   | XXX                            | 8,512,947  | 6,372,601 | 6,334,617                     |                                           | 1,655                                   |                                                           |                                                                | XXX      | XXX               | XXX       | 110,355                         | 348,781                     | XXX        | XXX                              |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

|         |           |         |           |         |  |         |  |         |  |         |         |         |         |
|---------|-----------|---------|-----------|---------|--|---------|--|---------|--|---------|---------|---------|---------|
| 1A ..\$ | 869,721   | 1B ..\$ |           | 1C ..\$ |  | 1D ..\$ |  | 1E ..\$ |  | 1F ..\$ | 476,370 | 1G ..\$ | 993,684 |
| 2A ..\$ | 1,995,069 | 2B ..\$ | 1,999,773 | 2C ..\$ |  |         |  |         |  |         |         |         |         |
| 3A ..\$ |           | 3B ..\$ |           | 3C ..\$ |  |         |  |         |  |         |         |         |         |
| 4A ..\$ |           | 4B ..\$ |           | 4C ..\$ |  |         |  |         |  |         |         |         |         |
| 5A ..\$ |           | 5B ..\$ |           | 5C ..\$ |  |         |  |         |  |         |         |         |         |
| 6 ...\$ |           |         |           |         |  |         |  |         |  |         |         |         |         |

## SCHEDULE D - PART 2 - SECTION 1

[illegible]

|             |             |             |             |             |             |             |
|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 1A \$ ..... | 1B \$ ..... | 1C \$ ..... | 1D \$ ..... | 1E \$ ..... | 1F \$ ..... | 1G \$ ..... |
| 2A \$ ..... | 2B \$ ..... | 2C \$ ..... |             |             |             |             |
| 3A \$ ..... | 3B \$ ..... | 3C \$ ..... |             |             |             |             |
| 4A \$ ..... | 4B \$ ..... | 4C \$ ..... |             |             |             |             |
| 5A \$ ..... | 5B \$ ..... | 5C \$ ..... |             |             |             |             |
| 6 \$ .....  |             |             |             |             |             |             |

## SCHEDULE D - PART 2 - SECTION 2

[illegible]

|               |               |               |               |               |               |               |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| 1A ..\$ ..... | 1B ..\$ ..... | 1C ..\$ ..... | 1D ..\$ ..... | 1E ..\$ ..... | 1F ..\$ ..... | 1G ..\$ ..... |
| 2A ..\$ ..... | 2B ..\$ ..... | 2C ..\$ ..... |               |               |               |               |
| 3A ..\$ ..... | 3B ..\$ ..... | 3C ..\$ ..... |               |               |               |               |
| 4A ..\$ ..... | 4B ..\$ ..... | 4C ..\$ ..... |               |               |               |               |
| 5A ..\$ ..... | 5B ..\$ ..... | 5C ..\$ ..... |               |               |               |               |
| 6 ...\$ ..... |               |               |               |               |               |               |

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

## SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                            | 2                                        | 3            | 4                | 5                             | 6                               | 7                  | 8         | 9           | 10                                                   | Change In Book/Adjusted Carrying Value           |                                                        |                                                                               |                                                                            |                                                                                     | 16                                                            | 17                                                   | 18                                     | 19                                  | 20                                                                    | 21                                             |
|------------------------------|------------------------------------------|--------------|------------------|-------------------------------|---------------------------------|--------------------|-----------|-------------|------------------------------------------------------|--------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|----------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|
|                              |                                          |              |                  |                               |                                 |                    |           |             |                                                      | 11                                               | 12                                                     | 13                                                                            | 14                                                                         | 15                                                                                  |                                                               |                                                      |                                        |                                     |                                                                       |                                                |
| CUSIP<br>Identi-<br>fication | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser          | Number of<br>Shares of<br>Stock | Con-<br>sideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>Decrease | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date |
| 912828-H5-2                  | US TREASURY N/B                          |              | 01/31/2020       | MATURITY                      |                                 | 850,000            | 850,000   | 841,766     | 849,861                                              |                                                  | 139                                                    |                                                                               | 139                                                                        |                                                                                     | 850,000                                                       |                                                      |                                        |                                     | 5,313                                                                 | 01/31/2020                                     |
| 0599999                      | Subtotal - Bonds - U.S. Governments      |              |                  |                               |                                 | 850,000            | 850,000   | 841,766     | 849,861                                              |                                                  | 139                                                    |                                                                               | 139                                                                        |                                                                                     | 850,000                                                       |                                                      |                                        |                                     | 5,313                                                                 | XXX                                            |
| 196632-LD-3                  | COLORADO SPRINGS CO UTILITIES            |              | 11/16/2020       | SECURITY CALLED at<br>100.000 |                                 | 1,000,000          | 1,000,000 | 1,000,000   | 1,000,000                                            |                                                  |                                                        |                                                                               |                                                                            |                                                                                     | 1,000,000                                                     |                                                      |                                        |                                     | 55,380                                                                | 11/15/2040                                     |
| 31292H-Q3-1                  | FG C01374                                |              | 12/01/2020       | MBS PAYDOWN                   |                                 | 4,556              | 4,556     | 4,571       | 4,558                                                |                                                  | (2)                                                    |                                                                               | (2)                                                                        |                                                                                     | 4,556                                                         |                                                      |                                        |                                     | 150                                                                   | 06/01/2032                                     |
| 31388W-6X-9                  | FN 617486                                |              | 01/01/2020       | MBS PAYDOWN                   |                                 | 6,057              | 6,057     | 6,056       | 6,057                                                |                                                  |                                                        |                                                                               |                                                                            |                                                                                     | 6,057                                                         |                                                      |                                        |                                     | 33                                                                    | 12/01/2031                                     |
| 867686-NP-8                  | SUNRISE FL UTILITY SYS REVENUE           |              | 10/01/2020       | SECURITY CALLED at<br>100.000 |                                 | 500,000            | 500,000   | 502,805     | 500,271                                              |                                                  | (271)                                                  |                                                                               | (271)                                                                      |                                                                                     | 500,000                                                       |                                                      |                                        |                                     | 29,565                                                                | 10/01/2035                                     |
| 3199999                      | Subtotal - Bonds - U.S. Special Revenues |              |                  |                               |                                 | 1,510,613          | 1,510,613 | 1,513,432   | 1,510,886                                            |                                                  | (273)                                                  |                                                                               | (273)                                                                      |                                                                                     | 1,510,613                                                     |                                                      |                                        |                                     | 85,128                                                                | XXX                                            |
| 8399997                      | Total - Bonds - Part 4                   |              |                  |                               |                                 | 2,360,613          | 2,360,613 | 2,355,198   | 2,360,747                                            |                                                  | (134)                                                  |                                                                               | (134)                                                                      |                                                                                     | 2,360,613                                                     |                                                      |                                        |                                     | 90,441                                                                | XXX                                            |
| 8399998                      | Total - Bonds - Part 5                   |              |                  |                               |                                 |                    |           |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       | XXX                                            |
| 8399999                      | Total - Bonds                            |              |                  |                               |                                 | 2,360,613          | 2,360,613 | 2,355,198   | 2,360,747                                            |                                                  | (134)                                                  |                                                                               | (134)                                                                      |                                                                                     | 2,360,613                                                     |                                                      |                                        |                                     | 90,441                                                                | XXX                                            |
| 8999997                      | Total - Preferred Stocks - Part 4        |              |                  |                               |                                 |                    | XXX       |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       | XXX                                            |
| 8999998                      | Total - Preferred Stocks - Part 5        |              |                  |                               |                                 |                    | XXX       |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       | XXX                                            |
| 8999999                      | Total - Preferred Stocks                 |              |                  |                               |                                 |                    | XXX       |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       | XXX                                            |
| 9799997                      | Total - Common Stocks - Part 4           |              |                  |                               |                                 |                    | XXX       |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       | XXX                                            |
| 9799998                      | Total - Common Stocks - Part 5           |              |                  |                               |                                 |                    | XXX       |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       | XXX                                            |
| 9799999                      | Total - Common Stocks                    |              |                  |                               |                                 |                    | XXX       |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       | XXX                                            |
| 9899999                      | Total - Preferred and Common Stocks      |              |                  |                               |                                 |                    | XXX       |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       | XXX                                            |
|                              |                                          |              |                  |                               |                                 |                    |           |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       |                                                |
|                              |                                          |              |                  |                               |                                 |                    |           |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       |                                                |
|                              |                                          |              |                  |                               |                                 |                    |           |             |                                                      |                                                  |                                                        |                                                                               |                                                                            |                                                                                     |                                                               |                                                      |                                        |                                     |                                                                       |                                                |
| 9999999                      | Totals                                   |              |                  |                               |                                 | 2,360,613          | XXX       | 2,355,198   | 2,360,747                                            |                                                  | (134)                                                  |                                                                               | (134)                                                                      |                                                                                     | 2,360,613                                                     |                                                      |                                        |                                     | 90,441                                                                | XXX                                            |

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

## SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

[illegible]

## SCHEDULE D - PART 6 - SECTION 1

### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ .....1,338,383,418

2.Total amount of intangible assets nonadmitted \$ .....

| <b>1</b><br><br>CUSIP<br>Identification | <b>2</b><br><br>Name of Lower-Tier Company    | <b>3</b><br><br>Name of Company Listed in Section 1 Which Controls Lower-Tier Company | <b>4</b><br>Total<br>Amount of Intangible<br>Assets Included in<br>Amount Shown in<br>Column 8, Section 1 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date |                              |
|-----------------------------------------|-----------------------------------------------|---------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------|
|                                         |                                               |                                                                                       |                                                                                                           | <b>5</b><br>Number of Shares                                              | <b>6</b><br>% of Outstanding |
| 12691#-10-5 .....                       | CNO Financial Investments Corporation .....   | Bankers Life and Casualty Company .....                                               |                                                                                                           | 1,000.000                                                                 | 100.0                        |
| 12621#-10-0 .....                       | C.P. Real Estate Services Corporation .....   | Colonial Penn Life Insurance Company .....                                            |                                                                                                           | 9,432,596.000                                                             | 100.0                        |
| 45202#-10-7 .....                       | Illinois General Investment Corporation ..... | Bankers Life and Casualty Company .....                                               |                                                                                                           | 100.000                                                                   | 100.0                        |
| 0299999 - Subtotal - Common Stock       |                                               |                                                                                       |                                                                                                           | XXX                                                                       | XXX                          |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
|                                         |                                               |                                                                                       |                                                                                                           |                                                                           |                              |
| 0399999 - Total                         |                                               |                                                                                       |                                                                                                           | XXX                                                                       | XXX                          |

Schedule DA - Part 1 - Short-Term Investments Owned

**N O N E**

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

**N O N E**

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

**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 B - Section 2 - Futures Contracts Terminated

**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 as of December 31 of  
Current Year

**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**

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

## SCHEDULE E - PART 1 - CASH

[illegible]

**TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR**

|    |          |           |    |       |         |    |           |         |     |          |         |
|----|----------|-----------|----|-------|---------|----|-----------|---------|-----|----------|---------|
| 1. | January  | 1,259,176 | 4. | April | 389,030 | 7. | July      | 482,598 | 10. | October  | 429,119 |
| 2. | February | 388,967   | 5. | May   | 483,253 | 8. | August    | 505,128 | 11. | November | 489,319 |
| 3. | March    | 462,806   | 6. | June  | 516,207 | 9. | September | 431,818 | 12. | December | 470,165 |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

|               |               |               |               |               |               |               |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| 1A ..\$ ..... | 1B ..\$ ..... | 1C ..\$ ..... | 1D ..\$ ..... | 1E ..\$ ..... | 1F ..\$ ..... | 1G ..\$ ..... |
| 2A ..\$ ..... | 2B ..\$ ..... | 2C ..\$ ..... |               |               |               |               |
| 3A ..\$ ..... | 3B ..\$ ..... | 3C ..\$ ..... |               |               |               |               |
| 4A ..\$ ..... | 4B ..\$ ..... | 4C ..\$ ..... |               |               |               |               |
| 5A ..\$ ..... | 5B ..\$ ..... | 5C ..\$ ..... |               |               |               |               |
| 6 ..\$ .....  |               |               |               |               |               |               |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CONSECO LIFE INSURANCE COMPANY OF TEXAS

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

|                                                                           | 1               | 2                  | Deposits For the Benefit of All Policyholders |            | All Other Special Deposits   |            |
|---------------------------------------------------------------------------|-----------------|--------------------|-----------------------------------------------|------------|------------------------------|------------|
|                                                                           |                 |                    | 3                                             | 4          | 5                            | 6          |
| States, Etc.                                                              | Type of Deposit | Purpose of Deposit | Book/Adjusted Carrying Value                  | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1. Alabama .....                                                          | AL              |                    |                                               |            |                              |            |
| 2. Alaska .....                                                           | AK              |                    |                                               |            |                              |            |
| 3. Arizona .....                                                          | AZ              |                    |                                               |            |                              |            |
| 4. Arkansas .....                                                         | AR              |                    |                                               |            |                              |            |
| 5. California .....                                                       | CA              |                    |                                               |            |                              |            |
| 6. Colorado .....                                                         | CO              |                    |                                               |            |                              |            |
| 7. Connecticut .....                                                      | CT              |                    |                                               |            |                              |            |
| 8. Delaware .....                                                         | DE              |                    |                                               |            |                              |            |
| 9. District of Columbia .....                                             | DC              |                    |                                               |            |                              |            |
| 10. Florida .....                                                         | FL              |                    |                                               |            |                              |            |
| 11. Georgia .....                                                         | GA              |                    |                                               |            |                              |            |
| 12. Hawaii .....                                                          | HI              |                    |                                               |            |                              |            |
| 13. Idaho .....                                                           | ID              |                    |                                               |            |                              |            |
| 14. Illinois .....                                                        | IL              |                    |                                               |            |                              |            |
| 15. Indiana .....                                                         | IN              |                    |                                               |            |                              |            |
| 16. Iowa .....                                                            | IA              |                    |                                               |            |                              |            |
| 17. Kansas .....                                                          | KS              |                    |                                               |            |                              |            |
| 18. Kentucky .....                                                        | KY              |                    |                                               |            |                              |            |
| 19. Louisiana .....                                                       | LA              |                    |                                               |            |                              |            |
| 20. Maine .....                                                           | ME              |                    |                                               |            |                              |            |
| 21. Maryland .....                                                        | MD              |                    |                                               |            |                              |            |
| 22. Massachusetts .....                                                   | MA              |                    |                                               |            |                              |            |
| 23. Michigan .....                                                        | MI              |                    |                                               |            |                              |            |
| 24. Minnesota .....                                                       | MN              |                    |                                               |            |                              |            |
| 25. Mississippi .....                                                     | MS              |                    |                                               |            |                              |            |
| 26. Missouri .....                                                        | MO              |                    |                                               |            |                              |            |
| 27. Montana .....                                                         | MT              |                    |                                               |            |                              |            |
| 28. Nebraska .....                                                        | NE              |                    |                                               |            |                              |            |
| 29. Nevada .....                                                          | NV              |                    |                                               |            |                              |            |
| 30. New Hampshire .....                                                   | NH              |                    |                                               |            |                              |            |
| 31. New Jersey .....                                                      | NJ              |                    |                                               |            |                              |            |
| 32. New Mexico .....                                                      | NM              |                    |                                               |            |                              |            |
| 33. New York .....                                                        | NY              |                    |                                               |            |                              |            |
| 34. North Carolina .....                                                  | NC              |                    |                                               |            |                              |            |
| 35. North Dakota .....                                                    | ND              |                    |                                               |            |                              |            |
| 36. Ohio .....                                                            | OH              |                    |                                               |            |                              |            |
| 37. Oklahoma .....                                                        | OK              |                    |                                               |            |                              |            |
| 38. Oregon .....                                                          | OR              |                    |                                               |            |                              |            |
| 39. Pennsylvania .....                                                    | PA              |                    |                                               |            |                              |            |
| 40. Rhode Island .....                                                    | RI              |                    |                                               |            |                              |            |
| 41. South Carolina .....                                                  | SC              |                    |                                               |            |                              |            |
| 42. South Dakota .....                                                    | SD              |                    |                                               |            |                              |            |
| 43. Tennessee .....                                                       | TN              |                    |                                               |            |                              |            |
| 44. Texas .....                                                           | TX              | B LIFE INSURANCE   | 857,079                                       | 901,220    |                              |            |
| 45. Utah .....                                                            | UT              |                    |                                               |            |                              |            |
| 46. Vermont .....                                                         | VT              |                    |                                               |            |                              |            |
| 47. Virginia .....                                                        | VA              |                    |                                               |            |                              |            |
| 48. Washington .....                                                      | WA              |                    |                                               |            |                              |            |
| 49. West Virginia .....                                                   | WV              |                    |                                               |            |                              |            |
| 50. Wisconsin .....                                                       | WI              |                    |                                               |            |                              |            |
| 51. Wyoming .....                                                         | WY              |                    |                                               |            |                              |            |
| 52. American Samoa .....                                                  | AS              |                    |                                               |            |                              |            |
| 53. Guam .....                                                            | GU              |                    |                                               |            |                              |            |
| 54. Puerto Rico .....                                                     | PR              |                    |                                               |            |                              |            |
| 55. U.S. Virgin Islands .....                                             | VI              |                    |                                               |            |                              |            |
| 56. Northern Mariana Islands .....                                        | MP              |                    |                                               |            |                              |            |
| 57. Canada .....                                                          | CAN             |                    |                                               |            |                              |            |
| 58. Aggregate Alien and Other .....                                       | OT              | XXX                |                                               |            |                              |            |
| 59. Subtotal                                                              | XXX             | XXX                | 857,079                                       | 901,220    |                              |            |
| DETAILS OF WRITE-INS                                                      |                 |                    |                                               |            |                              |            |
| 5801. ....                                                                |                 |                    |                                               |            |                              |            |
| 5802. ....                                                                |                 |                    |                                               |            |                              |            |
| 5803. ....                                                                |                 |                    |                                               |            |                              |            |
| 5898. Summary of remaining write-ins for Line 58 from overflow page ..... | XXX             | XXX                |                                               |            |                              |            |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)              | XXX             | XXX                |                                               |            |                              |            |