



LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2006
OF THE CONDITION AND AFFAIRS OF THE
CONSECO SENIOR HEALTH INSURANCE COMPANY

NAIC Group Code 0233 (Current Period) 0233 (Prior Period) NAIC Company Code 76325 Employer's ID Number 23-0704970
Organized under the Laws of Pennsylvania, State of Domicile or Port of Entry Pennsylvania
Country of Domicile United States of America
Incorporated/Organized 07/05/1887 Commenced Business 02/05/1965
Statutory Home Office 3220 Tillman Drive, Bensalem, PA 19020
Main Administrative Office 11825 North Pennsylvania Street, Carmel, IN 46032 317-817-3700
Mail Address 11825 North Pennsylvania Street, Carmel, IN 46032
Primary Location of Books and Records 11825 North Pennsylvania Street, Carmel, IN 46032 317-817-3700
Internet Website Address www.conseco.com
Statutory Statement Contact Kirk Allen Anderson, 317-817-3700
Policyowner Relations Contact 11825 North Pennsylvania Street, Carmel, IN 46032 800-441-3978

OFFICERS

Name Title Name Title
Michael John Dubes, President Karl William Kindig, Secretary
Daniel Joseph Murphy, Treasurer

OTHER OFFICERS

Mark Edward Alberts #, Executive Vice President Eugene Martin Bullis, Executive Vice President
Eric Ronald Johnson, Executive Vice President Steven Michael Stecher, Executive Vice President
David Joseph Barra, Senior Vice President William Mark Johnson #, Senior Vice President
Ronald Frank Ruhl, Senior Vice President John Wain Wells #, Senior Vice President
James Mark Crafton, Vice President

DIRECTORS OR TRUSTEES

Mark Edward Alberts, David Joseph Barra, Eugene Martin Bullis, Michael John Dubes
Daniel Joseph Murphy, Christopher Joseph Nickle, John Wain Wells #

State of Indiana

County of Hamilton ss

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

Eugene Martin Bullis
Executive Vice President

Karl William Kindig
Secretary

James Mark Crafton
Vice President, Financial Reporting

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

Subscribed and sworn to before me this 26th day of February, 2007

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

Mary C. Untrauer, Notary Public, State of Indiana, Hamilton County
My Commission Expires January 18, 2010

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	2,727,729,516		2,727,729,516	2,717,208,146
2. Stocks (Schedule D):				
2.1 Preferred stocks	138,998,726		138,998,726	162,603,585
2.2 Common stocks				11,580
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	162,647,613		162,647,613	89,696,569
3.2 Other than first liens				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ encumbrances).....				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(15,696,142) , Schedule E - Part 1), cash equivalents (\$3,999,411 , Schedule E - Part 2) and short-term investments (\$26,372,744 , Schedule DA).....	14,676,013		14,676,013	(4,449,649)
6. Contract loans, (including \$premium notes)	8,858,726	43,882	8,814,844	8,973,586
7. Other invested assets (Schedule BA)	6,773,557		6,773,557	12,174,976
8. Receivables for securities				
9. Aggregate write-ins for invested assets				121,711
10. Subtotals, cash and invested assets (Lines 1 to 9)	3,059,684,152	43,882	3,059,640,270	2,986,340,505
11. Title plants less \$ charged off (for Title insurers only).....				
12. Investment income due and accrued	40,462,458		40,462,458	37,953,822
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	4,890,618	1,684,380	3,206,238	3,630,145
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premium).....	1,617,411		1,617,411	1,767,939
13.3 Accrued retrospective premium.....				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	27,156	6,386	20,770	596,167
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts	433,100		433,100	415,110
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon	3,746,629		3,746,629	2,561,613
16.2 Net deferred tax asset.....	272,949,002	263,049,374	9,899,628	10,855,125
17. Guaranty funds receivable or on deposit	96,447	108	96,339	166,089
18. Electronic data processing equipment and software.....				
19. Furniture and equipment, including health care delivery assets (\$)				
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	82,377,490		82,377,490	26,001,631
22. Health care (\$) and other amounts receivable.....	388,260	388,260		
23. Aggregate write-ins for other than invested assets	912,996	912,996		
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23).....	3,467,585,718	266,085,386	3,201,500,332	3,070,288,146
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
26. Total (Lines 24 and 25)	3,467,585,718	266,085,386	3,201,500,332	3,070,288,146
DETAILS OF WRITE-INS				
0901. Other derivative instruments.....				121,711
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)				121,711
2301. Net cash value of company owned life insurance policy.....	912,996	912,996		
2302.				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	912,996	912,996		

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$73,850,157 (Exhibit 5, Line 9999999) less \$ included in Line 6.3 (including \$10,524 Modco Reserve)	73,850,157	77,049,127
2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1)(including \$ Modco Reserve)	2,906,743,894	2,778,856,285
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	2,151,674	2,193,217
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,323,757	2,147,666
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	27,581,193	27,478,489
5. Policyholders' dividends \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco).....	6	6
6.2 Dividends 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 \$12,958,759 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	13,041,431	17,824,689
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including \$ accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance including \$64,734 assumed and \$2,534 ceded	67,268	76,983
9.4 Interest maintenance reserve (IMR Line 6)	33,138,688	31,415,844
10. Commissions to agents due or accrued-life contracts and annuity contracts \$ accident and health \$725,800 and deposit-type contract funds \$	725,800	806,252
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	3,956,200	1,094,469
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. 5)	127,168	191,606
15.1 Current federal and foreign income taxes including \$ on realized capital gains (losses).....		
15.2 Net deferred tax liability		
16. Unearned investment income	261,326	265,622
17. Amounts withheld or retained by company as agent or trustee	(3,422)	1,866
18. Amounts held for agents' account, including \$4,002,398 agents' credit balances	4,002,398	3,507,894
19. Remittances and items not allocated	560,045	2,398,557
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	3,292,917	2,943,889
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve (AVR, Line 16, Col. 7)	9,022,151	10,691,991
24.2 Reinsurance in unauthorized companies		5
24.3 Funds held under reinsurance treaties with unauthorized reinsurers	22,500	22,500
24.4 Payable to parent, subsidiaries and affiliates	37,398	392,561
24.5 Drafts outstanding		
24.6 Liability for amounts held under uninsured plans		
24.7 Funds held under coinsurance		
24.8 Payable for securities		
24.9 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	4,221,129	3,786,274
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,084,123,676	2,963,145,792
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	3,084,123,676	2,963,145,792
29. Common capital stock	2,500,005	2,500,005
30. Preferred capital stock	5,000,000	5,000,000
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	860,577,832	750,577,832
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(750,701,181)	(650,935,484)
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).....	109,876,652	99,642,349
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	117,376,656	107,142,353
39. Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3)	3,201,500,332	3,070,288,146
DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	3,924,218	3,676,834
2502. Other derivative instruments.....	296,910	109,440
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,221,129	3,786,274
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year	2 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)	343,216,677	364,642,969
2. Considerations for supplementary contracts with life contingencies		
3. Net investment income (Exhibit of Net Investment Income, Line 17)	181,799,183	179,235,598
4. Amortization of interest maintenance reserve (IMR) (Line 5)	5,037,999	4,328,476
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)	1,212,476	1,298,610
7. Reserve adjustments on reinsurance ceded	(243)	(23,577)
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	3,170	
9. Total (Lines 1 to 8.3)	531,269,262	549,482,076
10. Death benefits	5,196,304	7,380,587
11. Matured endowments (excluding guaranteed annual pure endowments)	161,824	159,315
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	18,666	7,857
13. Disability benefits and benefits under accident and health contracts	403,732,278	409,538,909
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	2,358,706	1,231,310
16. Group conversions		
17. Interest and adjustments on contracts or deposit-type contract funds	119,739	82,854
18. Payments on supplementary contracts with life contingencies	4,750	6,116
19. Increase in aggregate reserves for life and accident and health contracts	124,688,639	48,688,130
20. Totals (Lines 10 to 19)	536,280,905	467,095,078
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	38,743,038	42,711,259
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	2,059,132	2,461,596
23. General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	62,824,361	48,567,621
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	9,318,411	9,670,496
25. Increase in loading on deferred and uncollected premiums	(40,178)	(12,027)
26. Net transfers to or (from) Separate Accounts net of reinsurance		
27. Aggregate write-ins for deductions	407,742	76,018
28. Totals (Lines 20 to 27)	649,593,411	570,570,041
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(118,324,150)	(21,087,964)
30. Dividends to policyholders	142	(989)
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(118,324,292)	(21,086,976)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(25,096,363)	(18,790,596)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(93,227,929)	(2,296,380)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,746,653) (excluding taxes of \$ 4,073,849 transferred to the IMR)	(4,960,269)	(20,338,939)
35. Net income (Line 33 plus Line 34)	(98,188,198)	(22,635,318)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	107,142,353	126,325,798
37. Net income (Line 35)	(98,188,198)	(22,635,318)
38. Change in net unrealized capital gains (losses)	(1,218,499)	14,809,575
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	18,845,608	(2,252,580)
41. Change in nonadmitted assets and related items	(20,525,426)	3,519,609
42. Change in liability for reinsurance in unauthorized companies	5	183
43. Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4)		(31,520,012)
44. Change in asset valuation reserve	1,669,840	(2,121,470)
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	110,000,000	31,721,068
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	(349,028)	(7,122,040)
53. Aggregate write-ins for gains and losses in surplus		(3,582,459)
54. Net change in capital and surplus for the year (Lines 37 through 53)	10,234,303	(19,183,445)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	117,376,656	107,142,353
DETAILS OF WRITE-INS		
08.301. Fees from prescription drug cards	3,170	
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)	3,170	
2701. Department of Insurance penalties	407,742	76,018
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)	407,742	76,018
5301. Adjustments to prior year's aggregate reserves for health contracts, net of tax		(3,582,459)
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)		(3,582,459)

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance.....	338,887,958	366,059,995
2. Net investment income	179,988,509	178,041,648
3. Miscellaneous income	1,205,129	2,868,873
4. Total (Lines 1 through 3)	520,081,596	546,970,516
5. Benefit and loss related payments	411,754,419	421,327,574
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....		
7. Commissions, expenses paid and aggregate write-ins for deductions	110,566,202	103,849,871
8. Dividends paid to policyholders	142	6
9. Federal and foreign income taxes paid (recovered) \$ 2,327,196 net of tax on capital gains (losses)	(21,584,151)	(16,223,382)
10. Total (Lines 5 through 9)	500,736,612	508,954,069
11. Net cash from operations (Line 4 minus Line 10)	19,344,984	38,016,447
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	780,940,243	973,534,360
12.2 Stocks	39,449,925	27,861,280
12.3 Mortgage loans	12,049,606	6,169,759
12.4 Real estate		
12.5 Other invested assets	15,800,631	5,484,397
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
12.7 Miscellaneous proceeds	523,966	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	848,764,371	1,013,049,796
13. Cost of investments acquired (long-term only):		
13.1 Bonds	781,144,704	1,018,674,772
13.2 Stocks	24,717,683	20,457,713
13.3 Mortgage loans	85,000,650	21,125,919
13.4 Real estate		
13.5 Other invested assets	10,452,913	5,324,276
13.6 Miscellaneous applications	42,899	6,221,973
13.7 Total investments acquired (Lines 13.1 to 13.6)	901,358,849	1,071,804,653
14. Net increase (or decrease) in contract loans and premium notes	(114,860)	(153,765)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(52,479,618)	(58,601,092)
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	54,950,000	18,671,068
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(41,543)	358,870
16.5 Dividends to stockholders		6,771,068
16.6 Other cash provided (applied).....	(2,648,161)	1,594,062
17. Net cash from financing and miscellaneous sources (Line 16.1 to Line 16.4 minus Line 16.5 plus Line 16.6)	52,260,296	13,852,932
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	19,125,662	(6,731,712)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	(4,449,649)	2,282,063
19.2 End of year (Line 18 plus Line 19.1).....	14,676,013	(4,449,649)

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

20.0001. Investments acquired in exchanges.....	35,832,836	53,488,408
20.0002. Investments disposed of in exchanges.....	(35,832,836)	(53,488,408)
20.0003. Capitalized interest.....	471,540	3,717,326
20.0004. Investments disposed of in affiliated transactions.....		(6,771,068)
20.0005. Dividends to stockholders.....		6,771,068

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
1. Premiums and annuity considerations for life and accident and health contracts	343,216,677		4,472,739	11,108			1,299		8,355,414		330,376,117	
2. Considerations for supplementary contracts with life contingencies												
3. Net investment income	181,799,183		4,522,965	57,531	2,671		104		6,727,438		164,649,488	5,838,985
4. Amortization of Interest Maintenance Reserve (IMR)	5,037,999		128,547	1,629	76		3		191,715		4,716,030	
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	1,212,476		157,806				48		14,391		1,040,231	
7. Reserve adjustments on reinsurance ceded	(243)								(243)			
8. Miscellaneous Income:												
8.1 Fees associated with income from 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	3,170										3,170	
9. Totals (Lines 1 to 8.3)	531,269,262		9,282,058	70,268	2,747		1,454		15,288,714		500,785,036	5,838,985
10. Death benefits	5,196,304		5,196,304									
11. Matured endowments (excluding guaranteed annual pure endowments)	161,824		161,824									
12. Annuity benefits	18,666			18,666								
13. Disability benefits and benefits under accident and health contracts	403,732,278		301						8,073,413		395,658,563	
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	2,358,706		2,358,609	97								
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	119,739		84,366	5,291	29,748						334	
18. Payments on supplementary contracts with life contingencies	4,750				4,750							
19. Increase in aggregate reserves for life and accident and health contracts	124,688,639		(3,193,926)	(5,484)	(240)		680		2,990,850		124,896,759	
20. Totals (Lines 10 to 19)	536,280,905		4,607,477	18,570	34,258		680		11,064,264		520,555,656	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	38,743,038		190,513	8					882,323		37,670,193	
22. Commissions and expense allowances on reinsurance assumed	2,059,132										2,059,132	
23. General insurance expenses	62,824,361		1,806,200	60,626					1,319,312		59,638,224	
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,318,411		267,904	8,992					195,687		8,845,827	
25. Increase in loading on deferred and uncollected premiums	(40,178)		(39,336)	(842)								
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	407,742											407,742
28. Totals (Lines 20 to 27)	649,593,411		6,832,759	87,354	34,258		680		13,461,586		628,769,033	407,742
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(118,324,150)		2,449,299	(17,086)	(31,511)		774		1,827,129		(127,983,997)	5,431,243
30. Dividends to policyholders	142		142									
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(118,324,292)		2,449,157	(17,086)	(31,511)		774		1,827,129		(127,983,997)	5,431,243
32. Federal income taxes incurred (excluding tax on capital gains)	(25,096,363)		857,205	(5,980)	(11,029)		271		639,495		(28,619,969)	2,043,645
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(93,227,929)		1,591,952	(11,106)	(20,482)		503		1,187,634		(99,364,028)	3,387,598
DETAILS OF WRITE-INS												
08.301. Fees from prescription drug cards	3,170										3,170	
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)	3,170										3,170	
2701. Department of Insurance penalties	407,742											407,742
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)	407,742											407,742

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

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	77,049,127		76,057,697	946,162	43,870		1,398	
2. Tabular net premiums or considerations	3,888,610		3,863,160	25,450				
3. Present value of disability claims incurred					XXX			
4. Tabular interest	2,724,253		2,675,020	47,171	1,992		70	
5. Tabular less actual reserve released	(9,206)		(7,781)		(1,425)			
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	4,618				3,943		675	
8. Totals (Lines 1 to 7)	83,657,402		82,588,096	1,018,783	48,380		2,143	
9. Tabular cost	5,690,519		5,690,480		XXX		39	
10. Reserves released by death	1,237,736		1,237,736	XXX	XXX			XXX
11. Reserves released by other terminations (net)	2,855,575		2,796,109	59,440			26	
12. Annuity, supplementary contract and disability payments involving life contingencies	23,416			18,666	4,750			
13. Net transfers to or (from) Separate Accounts								
14. Total Deductions (Lines 9 to 13)	9,807,246		9,724,325	78,106	4,750		65	
15. Reserve December 31, current year	73,850,157		72,863,772	940,677	43,630		2,078	

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EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 8,226,119	9,187,997
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 152,594,944	153,375,989
1.3 Bonds of affiliates	(a) 349,093	370,126
2.1 Preferred stocks (unaffiliated)	(b) 9,284,313	9,821,281
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)		
2.21 Common stocks of affiliates		
3. Mortgage loans	(c) 7,869,785	8,108,785
4. Real estate	(d)	
5. Contract loans	492,740	536,059
6. Cash, cash equivalents and short-term investments	(e) 1,407,937	1,407,937
7. Derivative instruments	(f)	
8. Other invested assets	167,315	86,533
9. Aggregate write-ins for investment income	1,114,404	1,124,875
10. Total gross investment income	181,506,651	184,019,583
11. Investment expenses		(g) 2,158,985
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 16,219
13. Interest expense		(h) 45,196
14. Depreciation on real estate and other invested assets		(i)
15. Aggregate write-ins for deductions from investment income		
16. Total (Lines 11 through 15)		2,220,400
17. Net Investment Income - (Line 10 minus Line 16)		181,799,183
DETAILS OF WRITE-INS		
0901. Miscellaneous investment income	1,114,404	1,124,875
0902.		
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page		
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	1,114,404	1,124,875
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Total (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes \$ 2,831,132 accrual of discount less \$ 2,565,439 amortization of premium and less \$ 5,120,024 paid for accrued interest on purchases.
 (b) Includes \$ 13,931 accrual of discount less \$ 347,576 amortization of premium and less \$ 271,942 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 \$ 724,842 accrual of discount less \$ amortization of premium and less \$ 41,033 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 \$ 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 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Unrealized Increases (Decreases) by Adjustment	4 Total
1. U.S. Government bonds	1,290,640	(29,651)		1,260,989
1.1 Bonds exempt from U.S. tax				
1.2 Other bonds (unaffiliated)	9,994,811	(1,204,581)		8,790,230
1.3 Bonds of affiliates				
2.1 Preferred stocks (unaffiliated)	713,254	(7,261,451)	(2,005,243)	(8,553,440)
2.11 Preferred stocks of affiliates				
2.2 Common stocks (unaffiliated)	14,466		(11,580)	2,886
2.21 Common stocks of affiliates				
3. Mortgage loans				
4. Real estate				
5. Contract loans				
6. Cash, cash equivalents and short-term investments				
7. Derivative instruments	(261,936)		476,721	214,785
8. Other invested assets	915,117		(334,511)	580,606
9. Aggregate write-ins for capital gains (losses)	(42,899)			(42,899)
10. Total capital gains (losses)	12,623,453	(8,495,683)	(1,874,613)	2,253,157
DETAILS OF WRITE-INS				
0901. Capital gains (losses) on investments disposed in previous periods	(42,899)			(42,899)
0902.				
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(42,899)			(42,899)

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 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	.184										.184
5. Line 3.4 - Line 4	(184)										(184)
6. Collected during year:											
6.1 Direct	.204										.204
6.2 Reinsurance assumed											
6.3 Reinsurance ceded											
6.4 Net	.204										.204
7. Line 5 + Line 6.4	.20										.20
8. Prior year (uncollected + deferred and accrued - advance)											
9. First year premiums and considerations:											
9.1 Direct	.20										.20
9.2 Reinsurance assumed											
9.3 Reinsurance ceded											
9.4 Net (Line 7 - Line 8)	.20										.20
SINGLE											
10. Single premiums and considerations:											
10.1 Direct											
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net											
RENEWAL											
11. Uncollected	4,916,070		286,536	594				197,787			4,431,153
12. Deferred and accrued	1,890,710		1,885,386	5,324							
13. Deferred, accrued and uncollected:											
13.1 Direct	6,779,989		2,186,145	5,918				168,531			4,419,395
13.2 Reinsurance assumed	118,352							29,912			88,440
13.3 Reinsurance ceded	91,561		14,223					656			76,682
13.4 Net (Line 11 + Line 12)	6,806,780		2,171,922	5,918				197,787			4,431,153
14. Advance	13,041,247		81,266	1,406				227,623			12,730,952
15. Line 13.4 - Line 14	(6,234,466)		2,090,656	4,512				(29,835)			(8,299,799)
16. Collected during year:											
16.1 Direct	328,781,662		6,249,243	11,310		1,734		5,615,829			316,903,545
16.2 Reinsurance assumed	16,685,408							2,773,447			13,911,961
16.3 Reinsurance ceded	6,579,316		1,542,948			435		74,557			4,961,375
16.4 Net	338,887,754		4,706,295	11,310		1,299		8,314,719			325,854,131
17. Line 15 + Line 16.4	332,653,288		6,796,950	15,822		1,299		8,284,884			317,554,333
18. Prior year (uncollected + deferred and accrued - advance)	(10,563,370)		2,324,211	4,714				(70,530)			(12,821,765)
19. Renewal premiums and considerations:											
19.1 Direct	332,775,302		6,018,008	11,108		1,734		5,636,396			321,108,055
19.2 Reinsurance assumed	16,683,906							2,777,218			13,906,688
19.3 Reinsurance ceded	6,242,550		1,545,268			435		58,201			4,638,645
19.4 Net (Line 17 - Line 18)	343,216,658		4,472,739	11,108		1,299		8,355,414			330,376,098
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	332,775,321		6,018,008	11,108		1,734		5,636,396			321,108,075
20.2 Reinsurance assumed	16,683,906							2,777,218			13,906,688
20.3 Reinsurance ceded	6,242,550		1,545,268			435		58,201			4,638,645
20.4 Net (Line 9.4 + 10.4 + 19.4)	343,216,677		4,472,739	11,108		1,299		8,355,414			330,376,117

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)

	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	6 Group		8 Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other	
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums											
22. All other	6		6								
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	1,212,476		157,806			48		14,391		1,040,231	
25.2 Reinsurance assumed	2,059,132									2,059,132	
25.3 Net ceded less assumed	(846,656)		157,806			48		14,391		(1,018,901)	
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	1,212,476		157,806			48		14,391		1,040,231	
26.2 Reinsurance assumed (Page 6, Line 22)	2,059,132									2,059,132	
26.3 Net ceded less assumed	(846,656)		157,806			48		14,391		(1,018,901)	
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)	210									210	
28. Single											
29. Renewal	38,742,828		190,513	8				882,323		37,669,984	
30. Deposit-type contract funds											
31. Totals (to agree with Page 6, Line 21)	38,743,038		190,513	8				882,323		37,670,193	

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business		
		2 Cost Containment	3 All Other			
1. Rent	61,389	409,213	1,595,330		16,274	2,082,206
2. Salaries and wages	796,901	2,655,552	23,365,693		198,612	27,016,758
3.11 Contributions for benefit plans for employees	94,806	237,706	2,857,986		21,147	3,211,645
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	16,678	17,546	527,045		2,753	564,022
3.32 Other agent welfare	1		19			20
4.1 Legal fees and expenses	81,052	2,586,921	59,660			2,727,633
4.2 Medical examination fees	3,875	75	126,469			130,419
4.3 Inspection report fees					7	7
4.4 Fees of public accountants and consulting actuaries	30,677		1,001,696			1,032,373
4.5 Expense of investigation and settlement of policy claims	17,637	464,352	111,547			593,536
5.1 Travelling expenses	9,294	32,724	270,756		1,237	314,011
5.2 Advertising	244		7,954			8,198
5.3 Postage, express, telegraph and telephone	51,329	47,566	1,628,485		588	1,727,978
5.4 Printing and stationery	8,768	11,157	275,144		1,395	296,464
5.5 Cost or depreciation of furniture and equipment	139,040	26,387	4,513,688		50,870	4,729,984
5.6 Rental of equipment	16,629	239	542,763			559,631
5.7 Cost or depreciation of EDP equipment and software						
6.1 Books and periodicals	1,776		58,008		263	60,047
6.2 Bureau and association fees	7,802		254,749		1,118	263,669
6.3 Insurance, except on real estate	34,482		1,125,937			1,160,419
6.4 Miscellaneous losses	117,002	(13,125)	3,833,595			3,937,472
6.5 Collection and bank service charges					811,883	811,883
6.6 Sundry general expenses	765	(32,909)	57,904		55	25,816
6.7 Group service and administration fees	5,024		164,056			169,080
6.8 Reimbursements by uninsured plans						
7.1 Agency expense allowance						
7.2 Agents' balances charged off (less \$ recovered)	4,053		132,352			136,405
7.3 Agency conferences other than local meetings	49		1,606			1,655
9.1 Real estate expenses	18,282	2,156	594,819			615,257
9.2 Investment expenses not included elsewhere					425,593	425,593
9.3 Aggregate write-ins for expenses	349,270	29,278	11,375,438		627,180	12,381,166
10. General expenses incurred	1,866,826	6,474,839	54,482,697		2,158,985 (a)	64,983,347
11. General expenses unpaid December 31, prior year	32,522		1,061,947			1,094,469
12. General expenses unpaid December 31, current year	117,558		3,838,642			3,956,200
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)	1,781,789	6,474,839	51,706,003		2,158,985	62,121,616
DETAILS OF WRITE-INS						
09.301. Investment advisory fee to affiliate	150,749		4,922,399		627,018	5,700,166
09.302. Data processing and other consulting fees	198,521	29,278	6,453,039		161	6,681,000
09.303. Summary of remaining write-ins for Line 9.3 from overflow page						
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)	349,270	29,278	11,375,438		627,180	12,381,166

(a) Includes management fees of \$ 4,756,476 to affiliates and \$ to non-affiliates.

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

	Insurance			4 Investment	5 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business		
2. State insurance department licenses and fees	14,177	462,928		65	477,170
3. State taxes on premiums	186,405	6,086,686			6,273,091
4. Other state taxes, incl. \$ for employee benefits	3,454	112,787		1,461	117,702
5. U.S. Social Security taxes	57,158	1,866,383		14,445	1,937,986
6. All other taxes	9,215	300,884		249	310,348
7. Taxes, licenses and fees incurred	276,897	9,041,514		16,219	9,334,630
8. Taxes, licenses and fees unpaid December 31, prior year	5,694	185,912			191,606
9. Taxes, licenses and fees unpaid December 31, current year	3,779	123,389			127,168
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	278,811	9,104,038		16,219	9,399,069

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	6	
4. Applied to provide paid-up annuities		
5. Total Lines 1 thru 4	6	
6. Paid in cash	136	
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 thru 8	142	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year	6	
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 thru 14	6	
16. Total from prior year	6	
17. Total Dividends or refunds (Lines 9 + 15 - 16)	142	
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	Industrial	Ordinary	Credit (Group and Individual)	Group
LIFE INSURANCE:						
0100001.	AE 3% NL	22,684		22,684		
0100002.	AE 3.5% NL	33,657		33,657		
0100003.	41 CSO 2.5% CRVM	28,519		28,519		
0100004.	41 CSO 2.5% NL	240,455		240,455		
0100005.	41 CSO 3% FPT	9,851		9,851		
0100006.	41 CSO 3% NL	1,066,535		1,066,535		
0100007.	41 CSO 3% CRVM	1,384,113		1,384,113		
0100008.	41 CSO 3.5% M CRVM	75,790		75,790		
0100009.	41 CSO 3.5% NL	617,168		617,168		
0100010.	58 CSO 3% NL	2,999,814		2,999,814		
0100011.	58 CSO 3% CRVM	6,275,323		6,275,323		
0100012.	58 CSO 3% SP MOD	1,247,803		1,247,803		
0100013.	58 CSO 3.5% NL	133,617		132,817		800
0100014.	58 CSO 3.5% CRVM	221,311		221,311		
0100015.	58 CSO 3.5% M CRVM	78,088		78,088		
0100016.	58 CSO 4% NL	4,048,967		4,048,967		
0100017.	58 CSO 4% CRVM	169,872		169,872		
0100018.	58 CSO 4.5% NL	331,443		331,443		
0100019.	58 CSO 4.5% CRVM	5,889,487		5,889,487		
0100020.	80 CSO 4.5% CRVM	372		372		
0100021.	80 CSO 5.5% CRVM	335,867		335,867		
0100022.	58 CSO 3.5%-2.5% NL	99,337		99,337		
0100023.	58 CSO 3.5%-2.5% CRVM	1,679,173		1,679,173		
0100024.	58 CSO 3% CRVM continuous	21,152		21,152		
0100025.	58 CET 3% NL	16,502		16,502		
0100026.	58 CET 4% NL	2,229		2,229		
0100027.	58 CET 4.5% NL	1,854		1,854		
0100028.	58 CET 3% NL continuous	3,051		3,051		
0100029.	58 CSO AL 2.25% NL	77,800		77,800		
0100030.	58 CSO ALB 3% NL	1,484,294		1,484,294		
0100031.	58 CSO ALB 3% CRVM	468,040		468,040		
0100032.	58 CSO ALB 3.5% NL	13,084,540		13,084,540		
0100033.	58 CSO ALB 3.5% CRVM	4,933,033		4,933,033		
0100034.	58 CSO ALB 4% NL	409,838		409,838		
0100035.	58 CSO ALB 4% CRVM	41,514		40,266		1,248
0100036.	58 CSO ALB 4.5% NL	39,459		39,459		
0100037.	58 CSO ALB 4.5% CRVM	1,400		1,400		
0100038.	58 CSO ALB 4% MOD CRVM	5,475,672		5,475,672		
0100039.	58 CSO ALB 3.5%-2.5% CRVM	63,384		63,384		
0100040.	58 CET 3% NL	13,363		13,363		
0100041.	58 CET ALB 3% NL	24,401		24,401		
0100042.	58 CET ALB 3.5% NL	1,457		1,457		
0100043.	130% 41 CSO 2.5% NL	32,677		32,677		
0100044.	130% 58 CSO 3.5% NL	3,968		3,817	151	
0100045.	80 CSO M ALB 4% CRVM	724,601		724,601		
0100046.	80 CSO F ALB 4% CRVM	441,219		441,219		
0100047.	58 CSO 5.5% NL	8,920		8,920		
0100048.	80 CSO M ALB 5%	114,081		114,081		
0100049.	80 CSO F ALB 5%	488,761		488,761		
0100050.	80 CSO 5% CRVM ALB	3,406		3,406		
0100051.	80 CET M ALB 4%	62,213		62,213		
0100052.	80 CET F ALB 4% NL	69,063		69,063		
0100053.	80 CSO ALB 4.5% CRVM	46,014		46,014		
0100054.	80 CSO ALB 6% NL	117,564		117,564		
0100055.	58 CET 2.5% ANB	7,383		7,383		
0100056.	58 CET 3.0% ANB	104,157		104,157		
0100057.	58 CET 3.5% ANB	186,772		186,772		
0100058.	50 CET 3.5% ALB	1,728		1,728		
0100059.	58 CET 4.0% ANB	10,479		10,479		
0100060.	58 CET 4.5% ALB	97,248		97,248		
0100061.	58 CSO 2.5% NLP ANB	51,995		51,995		
0100062.	58 CSO 3.0% CRVM ANB	343,547		343,547		
0100063.	58 CSO 3.0% Graded to NLP	11,381		11,381		
0100064.	58 CSO 3.0% NLP ANB	166,554		166,554		
0100065.	58 CSO 3.5% CRVM ANB	223,303		223,303		
0100066.	58 CSO 3.5% NLP ANB	357,919		357,919		
0100067.	58 CSO 4.0% CRVM ALB	76,003		76,003		
0100068.	58 CSO 4.0% CRVM ANB	26,517		26,517		
0100069.	58 CSO 4.0% NLP ALB	84,453		84,453		
0100070.	58 CSO 4.5% CRVM ALB	757,522		757,522		
0100071.	58 CSO 4.5% NLP ALB	35,756		35,756		
0100072.	80 CET 5.0% Unisex ALB	495,294		495,294		
0100073.	80 CET 5.5% NS ALB	1,866		1,866		
0100074.	80 CSO 4.5% CRVM ALB	2,505,687		2,505,687		
0100075.	80 CSO 5.0% CRVM ALB	13,358,265		13,358,265		
0100076.	80 CSO 5.0% NLP Unisex ALB	493,822		493,822		
0100077.	80 CSO 5.5% CRVM ALB	101,452		101,452		
0100078.	80 CSO 5.5% NLP ALB	39,204		39,204		
0199997. Totals (Gross)		74,803,023		74,800,824	151	2,048
0199998. Reinsurance ceded		5,907,949		5,907,798	151	
0199999. Totals (Net)		68,895,074		68,893,026		2,048
ANNUITIES (excluding supplementary contracts with life contingencies):						
0200001.	1937 STD ANN 3%	40,145	XXX	40,145	XXX	
0200002.	Net Premium Accumulation 4.5%-3.5%	30,290	XXX	30,290	XXX	
0200003.	Net Premium Accumulation 5.0%-3.5%	53,910	XXX	53,910	XXX	
0200004.	Net Premium Accumulation 3.5%	9,684	XXX	9,684	XXX	
0200005.	FPRA ACCUM @ EXCESS	806,648	XXX	806,648	XXX	
0299997. Totals (Gross)		940,677	XXX	940,677	XXX	
0299998. Reinsurance ceded			XXX		XXX	
0299999. Totals (Net)		940,677	XXX	940,677	XXX	
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:						
0300001.	1937 STD ANN 3%	5,039		5,039		
0300002.	1971 IAM 3%	16,288		16,288		
0300003.	1971 IAM 6%	18,421		18,421		
0300004.	1983 IAM 8.5%	3,882		3,882		
0399997. Totals (Gross)		43,630		43,630		
0399998. Reinsurance ceded						
0399999. Totals (Net)		43,630		43,630		
ACCIDENTAL DEATH BENEFITS:						
0400001.	1959 ADB AND 1958 CSO 3%	10,306		10,306		
0400002.	1959 ADB AND 1980 CSO 5.5% CRVM	75		75		
0400003.	Unearned Premium	197		197		
0499997. Totals (Gross)		10,578		10,578		
0499998. Reinsurance ceded		49		49		
0499999. Totals (Net)		10,529		10,529		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
DISABILITY-ACTIVE LIVES:					
0500001. 1952 DIS and 1958 CSO 3%.....	2,202		2,202		
0500002. 1952 DIS and 1958 CSO 2.5%.....	.48		.48		
0500003. 1952 DIS and 1980 CSO 5.5% CRVM.....	3,640		3,640		
0500004. Unearned Premium.....	.14		.14		
0599997. Totals (Gross)	5,904		5,904		
0599998. Reinsurance ceded	16		16		
0599999. Totals (Net)	5,888		5,888		
DISABILITY-DISABLED LIVES:					
0600001. 1952 DIS with 1958 CSO 3%.....	65,000		65,000		
0699997. Totals (Gross)	65,000		65,000		
0699998. Reinsurance ceded					
0699999. Totals (Net)	65,000		65,000		
MISCELLANEOUS RESERVES					
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies.....	267,785		267,785		
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.....	456,852		456,849		3
0700003. 200% 1958 CSO 3% CRVM EX.....	11,326		11,326		
0700004. 175% 1958 CSO 4% NL EX.....	231,676		231,676		
0700005. 175% 1958 CSO 4.5% CRVM EX.....	319,343		319,343		
0700006. Other Permanent Extras.....	70,268		70,268		
0700007. Group Conversion.....	32,523		32,523		
0700008. GI0 / IPC / Other.....	3,165,729		3,165,702		27
0700009. Substandard Extra Life.....	.504		.504		
0799997. Totals (Gross)	4,556,006		4,555,976		30
0799998. Reinsurance ceded	666,643		666,643		
0799999. Totals (Net)	3,889,363		3,889,333		30
9999999. Totals (Net) - Page 3, Line 1	73,850,161		73,848,083		2,078



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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
Non-participating
- 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]
 - 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.
N/A
- 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:
.....

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 - Subtotal (Page 7, Line 6)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 - Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
NONE			
0399999 - Subtotal	XXX	XXX	
9999999 - Total (Column 4 only)			

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

EXHIBIT 6 - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS

	1 Total	2 Group Accident and Health	3 Credit Accident and Health (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserve	53,777,686	1,813,012		101,854	2,270	51,786,844	65,095		8,612
2. Additional contract reserves (a)	2,137,907,616	78,435,219		479,896		2,057,993,472	999,030		
3. Additional actuarial reserves-Asset/Liability analysis	30,000,000					30,000,000			
4. Reserve for future contingent benefits									
5. Reserve for rate credits									
6. Aggregate write-ins for reserves									
7. Totals (Gross)	2,221,685,302	80,248,231		581,750	2,270	2,139,780,316	1,064,125		8,612
8. Reinsurance ceded	56,289,194	743,872				55,545,321			
9. Totals (Net)	2,165,396,109	79,504,359		581,750	2,270	2,084,234,995	1,064,125		8,612
CLAIM RESERVE									
10. Present value of amounts not yet due on claims	756,400,206	34,010,750				721,953,169	297,631		138,656
11. Additional actuarial reserves-Asset/Liability analysis									
12. Reserve for future contingent benefits									
13. Aggregate write-ins for reserves									
14. Totals (Gross)	756,400,206	34,010,750				721,953,169	297,631		138,656
15. Reinsurance ceded	15,052,421	905,809				14,097,637			48,975
16. Totals (Net)	741,347,785	33,104,941				707,855,532	297,631		89,681
17. TOTAL (Net)	2,906,743,894	112,609,300		581,750	2,270	2,792,090,527	1,361,756		98,293
18. TABULAR FUND INTEREST	137,102,459	5,311,446		27,439	107	131,694,601	64,230		4,636
DETAILS OF WRITE-INS									
0601.									
0602.									
0603.									
0698. Summary of remaining write-ins for Line 6 from overflow page									
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)									
1301.									
1302.									
1303.									
1398. Summary of remaining write-ins for Line 13 from overflow page									
1399. TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)									

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

Statement of Valuation Standards for Exhibit 6 Reserves

December 31, 2006

A. Maximum Interest Rates:

- | | |
|---------------------------------|------|
| 1. Issues prior to 1980: | 4.0% |
| 2. Issues of 1980 through 1982: | 4.5% |
| 3. Issues of 1983 through 1986: | 6.0% |
| 4. Issues of 1987 through 1992: | 5.5% |
| 5. Issues of 1993 through 1994: | 5.0% |
| 6. Issues of 1995 through 2003: | 4.5% |

B. Mortality Tables:

- | | |
|--------------------|-----------------------|
| 1. Long-Term Care: | 1983 GAM |
| 2. Other Benefits: | 1958 CSO and 1980 CSO |

C. Morbidity Tables:

- | | |
|---|--|
| 1. Long-Term Care including ROP: | Company Experience Claim Cost Tables |
| 2. Hospital, Medical, DI & Surgical Benefits: | 1974 Medical Expense Tables |
| 3. Accidental Death Benefits: | 1959 ADB Table |
| 4. Other Benefits: | 1985 NAIC Cancer Table and other standardized tables |

Voluntary Lapse Rate:

- | | |
|---|-------------------------------------|
| 1. Long-Term Care including ROP: | |
| a. Issued Prior to 10/1993: | 8% level |
| b. Issued 10/1993 through 1997: | 15% grading to 5% |
| c. Issued in 1998: | 8% grading to 3% |
| d. Issued later than 1998: | 6.4% grading to 2.4% |
| 2. ATL Cancer, Disability, Hospital, Medical: | 10% for 5 years, then 9% thereafter |
| 3. Other Benefits: | Not Applicable |

Termination rates are capped as follows:

- | | |
|--|--|
| 1. Issues prior to 10/1993: | |
| a. Total Termination Rates: Min (100% of pricing termination rate, 8%) | |
| 2. Issues 10/1993 through 1998: | |
| a. Total Termination Rates: Min (80% of pricing termination rate, 8%) | |
| 3. Issues 1999 and later: | |
| a. Total Termination Rates: Min (100% of pricing termination rate, 8%) | |

Valuation Method

- | | |
|--------------------------------------|---------------------------|
| 1. Issues Prior to 10/23/1993: | |
| a. Long-Term Care: | Two Year Preliminary Term |
| b. ATL Long-Term Care ROP: | Net Level |
| c. All Other Business: | Two Year Preliminary Term |
| 2. Issues on or after 10/23/1993: | |
| a. Long-Term Care and Transport ROP: | One Year Preliminary Term |
| b. ATL Long-Term Care ROP: | Net Level |
| c. All Other Business: | Two Year Preliminary Term |

Reserves are computed as mid-terminal reserves plus unearned net premiums except for some non-LTC business for which mid-terminal reserves plus unearned gross premiums are computed.

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,193,216			1,362,511	393,290	437,415
2. Deposits received during the year	2,383,722			2,043,750		339,972
3. Investment earnings credited to the account	90,643			29,663	18,954	42,026
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	2,515,909			2,323,868	22,987	169,054
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)	2,151,672			1,112,056	389,257	650,359
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)	2,151,672			1,112,056	389,257	650,359

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 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	4,500		4,500								
2.11 Direct											
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net	4,500		(b) 4,500	(b)	(b)	(b)	(b)				
2.2 Other	2,279,804		293,257						8,861		1,977,686
2.21 Direct											
2.22 Reinsurance assumed											
2.23 Reinsurance ceded	45,000		45,000								
2.24 Net	2,234,804		(b) 248,257	(b)	(b)	(b)	(b)		(b) 8,861	(b)	(b) 1,977,686
3. Incurred but unreported:											
3.1 Direct	26,386,256		1,623,300			7			581,988		24,180,960
3.2 Reinsurance assumed	918,946								71,441		847,505
3.3 Reinsurance ceded	639,556		552,300			7			2,147		85,102
3.4 Net	26,665,646		(b) 1,071,000	(b)	(b)	(b)	(b)		(b) 651,282	(b)	(b) 24,943,364
4. TOTALS											
4.1 Direct	28,670,560		1,921,057			7			590,850		26,158,647
4.2 Reinsurance assumed	918,946								71,441		847,505
4.3 Reinsurance ceded	684,556		597,300			7			2,147		85,102
4.4 Net	28,904,950	(a)	(a) 1,323,757				(a)		660,143		26,921,050

(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 Insurance65,000

\$ 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 \$33,104,941 ,
 \$ Credit (Group and Individual) Accident and Health
 \$ and Other Accident and Health \$708,242,844 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	395,047,099		7,080,519	18,666	4,750				7,846,853		380,096,310
1.2 Reinsurance assumed	22,109,123								689,904		21,419,219
1.3 Reinsurance ceded	7,890,206		1,049,665						240,931		6,599,610
1.4 Net	409,266,016		6,030,854	18,666	4,750				8,295,826		394,915,919
2. Liability December 31, current year from Part 1:											
2.1 Direct	28,670,560		1,921,057			7			590,850		26,158,647
2.2 Reinsurance assumed	918,946								71,441		847,505
2.3 Reinsurance ceded	684,556		597,300			7			2,147		85,102
2.4 Net	28,904,950		1,323,757						660,143		26,921,050
3. Amounts recoverable from reinsurers December 31, current year	27,156		27,156								
4. Liability December 31, prior year:											
4.1 Direct	29,150,579		2,869,666			11			518,870		25,762,033
4.2 Reinsurance assumed	1,273,170								376,850		896,320
4.3 Reinsurance ceded	797,594		722,000			11			2,609		72,974
4.4 Net	29,626,155		2,147,666						893,111		26,585,378
5. Amounts recoverable from reinsurers December 31, prior year	596,167		178,640						10,555		406,972
6. Incurred benefits:											
6.1 Direct	394,567,080		6,131,910	18,666	4,750	(4)			7,918,833		380,492,924
6.2 Reinsurance assumed	21,754,898								384,494		21,370,405
6.3 Reinsurance ceded	7,208,157		773,481			(4)			229,914		6,204,766
6.4 Net	409,113,821		5,358,429	18,666	4,750				8,073,413		395,658,563

- (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 \$ 161,824 in Line 1.1, \$ 161,824 in Line 1.4.
 \$ 161,824 in Line 6.1 and \$ 161,824 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 \$ 24,837,944 premiums waived under total and permanent disability benefits.

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EXHIBIT OF NONADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Nonadmitted Assets	Change in Total Nonadmitted Assets (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 (Schedule DA).....			
6. Contract loans	43,882		(43,882)
7. Other invested assets (Schedule BA)			
8. Receivables for securities			
9. Aggregate write-ins for invested assets			
10. Subtotals, cash and invested assets (Lines 1 to 9)	43,882		(43,882)
11. Title plants (for Title insurers only).....			
12. Investment income due and accrued			
13. Premiums and considerations:			
13.1 Uncollected premiums and agents' balances in the course of collection	1,684,380	1,524,306	(160,074)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			
13.3 Accrued retrospective premium.....			
14. Reinsurance:			
14.1 Amounts recoverable from reinsurers	6,386		(6,386)
14.2 Funds held by or deposited with reinsured companies			
14.3 Other amounts receivable under reinsurance contracts		7,474	7,474
15. Amounts receivable relating to uninsured plans			
16.1 Current federal and foreign income tax recoverable and interest thereon			
16.2 Net deferred tax asset.....	263,049,374	242,592,154	(20,457,220)
17. Guaranty funds receivable or on deposit	108		(108)
18. Electronic data processing equipment and software.....			
19. Furniture and equipment, including health care delivery assets.....			
20. Net adjustment in assets and liabilities due to foreign exchange rates			
21. Receivables from parent, subsidiaries and affiliates			
22. Health care and other amounts receivable.....	388,260	632,818	244,558
23. Aggregate write-ins for other than invested assets	912,996	803,207	(109,788)
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23).....	266,085,386	245,559,959	(20,525,426)
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
26. Total (Lines 24 and 25)	266,085,386	245,559,959	(20,525,426)
DETAILS OF WRITE-INS			
0901.			
0902.			
0903.			
0998. Summary of remaining write-ins for Line 9 from overflow page			
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)			
2301. Net cash value of company owned life insurance policy.....	912,996	803,207	(109,788)
2302.			
2303.			
2398. Summary of remaining write-ins for Line 23 from overflow page			
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	912,996	803,207	(109,788)

NOTES TO FINANCIAL STATEMENTS

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

Accounting Practices

- A. The financial statements of Consecos Senior Health Insurance Company ("Company") are presented on the basis of accounting practices prescribed or permitted by the Pennsylvania Commissioner of Insurance ("Commissioner").

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

- B. 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. Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. 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 are stated at amortized cost.
- (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 cost or fair value.
- (3) Common stocks are stated at fair value except that investments in stocks of subsidiaries and affiliates in which the Company has an interest of 20% or more are carried on the equity basis.
- (4) Preferred stocks are stated at cost or amortized cost except those rated NAIC class 4 or lower quality, which are carried at the lower of cost or fair value.
- (5) Mortgage loans on real estate are stated at the aggregate unpaid balance, excluding accrued interest.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase; significant changes in estimated cash flows from the original purchase assumptions are accounted for using the retrospective method. These assumptions are generally consistent with the current interest rate and economic environment.
- (7) The Company carries its investments in the equity-like tranches of certain structured security vehicles, which have been determined to be affiliated investments under Statement of Statutory Accounting Principles ("SSAP") #88, at audited GAAP equity of the investee, adjusted for any distributions received.
- (8) The Company has minor ownership interests in joint ventures, which are classified as other invested assets on the balance sheet. The Company carries these interests based on their proportionate share of the underlying audited GAAP equity of the investee, adjusted for any distributions received.
- (9) All derivatives are stated at fair value.
- (10) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (11) The Company has not modified its capitalization policy from the prior period.

2. Accounting Changes and Corrections of Errors

- A. The Company amended its 2005 Annual Statement and its March 31, 2006 Quarterly Statement on July 20, 2006 to reflect the cumulative unrealized loss on affiliated common stock in the amount of \$17,496,655 as a realized loss upon the dividend in the form of the Company's common stock of its subsidiary, Consecos Life Insurance Company of New York ("Consecos Life of New York"), to its parent company, Consecos Life Insurance Company of Texas, and to reclassify a long term care claim reserve increase to a change in valuation basis in the amount of \$31,520,012. These adjustments had no impact on the Company's reported capital and surplus as of December 31, 2005 or March 31, 2006. Certain prior year amounts have been restated to reflect the amended statement.

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

- A. During 2006, the Company did not purchase any interest in another company.
- B. During 2006, the Company did not merge with any other insurance company.
- C. During 2006, the Company did not participate in an assumption reinsurance agreement.
- D. During 2006, the Company did not recognize an impairment loss on the transactions described above.

4. Discontinued Operations

During 2006, the Company did not discontinue any operations.

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

- (1) Twenty-eight new commercial loans were made in 2006 with interest rates from 5.78% to 10%. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over the maximum loan which would be permitted by law on the land without the buildings.
- (2) During 2006, the Company did not reduce the interest rate on any outstanding mortgage loans.
- (3) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 75%.

	2006	2005
(4) Statement value of mortgages with interest more than 180 days past due, excluding accrued interest.	\$ 0	\$ 0
a. Total interest due on mortgages with interest more than 180 days past due.	0	0
(5) Taxes, assessments and any amounts advanced and not included in the mortgage loan total.	0	0
(6) Impaired loans with a related allowance for credit losses.	0	0
a. Related allowance for credit losses.	0	0
(7) Impaired mortgage loans without an allowance for credit losses.	0	0
(8) Average investment in impaired loans.	0	0
(9) Interest income recognized during the period the loans were impaired.	0	0
(10) Amount of interest income recognized on a cash basis during the period the loans were impaired.	0	0
(11) Allowance for credit losses:		
a. Balance at beginning of period.	0	0
b. Additions charged to operations.	0	0
c. Direct write-downs charged against the allowances.	0	0
d. Recoveries of amounts previously charged off.	0	0
e. Balance at end of period.	0	0

- (12) Interest income on impaired loans is reported as collected when cash is received.

B. Debt Restructuring

The Company has no investment in restructured loans.

C. Reverse Mortgages

The Company has no investment in reverse mortgages.

D. Loan-Backed Securities

- (1) The Company has not adjusted the cost of securities purchased prior to January 1, 1994 when applying the retrospective adjustment method.
- (2) Prepayment assumptions for single-class and multi-class loan-backed bonds and structured securities are periodically reviewed and adjusted to reflect current broker dealer and other third party estimates.
- (3) During 2006, the Company did not change from the retrospective method to prospective method due to negative yields on any securities.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

E. Repurchase Agreements

- (1) The Company did not enter into repurchase agreements during 2006. The Company's policy requires that a minimum of 102% of the fair value of securities purchased under repurchase agreements be maintained as collateral.
- (2) The Company has not pledged any of its assets as collateral as of December 31, 2006.
- (3) The Company has not sold or repledged any assets to fund purchases of additional short-term investments.

F. Real Estate

The Company has no investments in real estate.

G. Low Income Housing Tax Credits

- (1) The Company owns LIHTC property investments as defined in SSAP No. 93. TCF CON/GA, L.L.C. is a limited liability company which provides low income housing tax credits in the state of Georgia. The Company's investment totaled \$145,436 at December 31, 2006 with tax credits available through the year 2015. U.S. Bancorp Missouri Tax Credit Fund 2002A, L.L.C. is a limited liability company which provides low income housing tax credits in the state of Missouri. The Company's investment totaled \$416,576 at December 31, 2006 with tax credits available through the year 2010.
- (2) The LIHTC investments were not subject to any regulatory reviews as of December 31, 2006.
- (3) At December 31, 2006, the Company had no investments in LIHTC that exceeded 10% of its total admitted assets.
- (4) The Company did not recognize any impairment losses on its LIHTC investments during 2006.
- (5) The Company did not write-down or reclassify any of its LIHTC investments during 2006.

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company has no investment in joint ventures, partnerships or limited liability companies that exceeds 10% of its admitted assets.
- B. During 2006, the Company did not recognize any impairment write down for its investments in joint ventures, partnerships and limited liability companies.

During 2005, the Company recognized an impairment write-down on one limited partnership in the amount of \$65,093. The impairment was based on a review of the underlying equity securities owned by this limited partnership and our determination that the decline in fair value of these securities was other than temporary.

7. Investment Income

The Company did not exclude any due and accrued income from investment income in 2006.

8. Derivative Instruments

Forward Contracts

- A. The Company limits the credit risk on the forward contracts by purchasing the contracts from dealers with an "A" rating or better.
- B. Forward contracts are purchased in an effort to hedge interest rate fluctuations on investment funding commitments from the date of the commitment to the date of funding. The Company sells short a U.S. Treasury bond at the commitment date in an amount and time period equal to its investment funding commitment. The short is bundled with a repurchase agreement on the same U.S. Treasury bond for the same time period. The change in interest rates on the U.S. Treasury bond is intended to offset any interest rate changes which affect the investments.
- C. The forward contracts do not meet the criteria of a hedging transaction in accordance with SSAP #86 and are therefore valued and reported using fair value accounting. Under fair value accounting, the forward contracts are recorded at cost and marked to market, with the change reported as an unrealized gain or loss. At the time the forward contract is terminated, any difference between cash received and the cost is recognized as a realized gain or loss.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

- A. The components of the net deferred tax asset recognized in the Company's Assets, Liabilities, Surplus and Other Funds are as follows:

	December 31		Change
	2006	2005	
Total gross deferred tax assets	\$ 277,336,708	\$ 264,966,212	\$ 12,370,496
Total gross deferred tax liabilities	4,387,706	11,518,933	(7,131,227)
Net deferred tax assets	272,949,002	253,447,279	19,501,723
Deferred tax assets nonadmitted	263,049,374	242,592,154	20,457,220
Net deferred tax assets admitted	<u>\$ 9,899,628</u>	<u>\$ 10,855,125</u>	<u>\$ (955,497)</u>

- B. The Company has no deferred tax liabilities which have not been recognized.

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

Current income taxes incurred consist of the following major components:

	2006	2005
Tax benefit on current year operating income	\$ (25,786,424)	\$ (18,284,977)
Prior year under (over) accrual of tax	690,061	(505,619)
Current income taxes incurred on operating income	\$ (25,096,363)	\$ (18,790,596)
Current income taxes incurred on net capital gains	4,310,642	5,625,303
Prior year under(over) accrual of capital gains tax	1,497,154	(897,456)
Utilization of capital loss carryforwards	(3,480,600)	(3,823,524)
Total current income taxes incurred	<u>\$ (22,769,167)</u>	<u>\$ (17,886,273)</u>

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

Deferred tax assets	December 31	
	2006	2005
Reserves	\$ 187,856,149	\$ 180,264,208
Proxy DAC	48,983,163	52,339,404
Investments	9,168,958	7,557,094
Capital loss carryforward	10,429,755	11,143,717
Agent balances	119,386	212,820
Net operating loss carryforward	19,002,828	12,745,865
Other	1,776,469	703,104
Gross deferred tax assets	277,336,708	264,966,212
Deferred tax assets non-admitted	263,049,374	242,592,154
Deferred tax assets admitted	<u>14,287,334</u>	<u>22,374,058</u>
Deferred tax liabilities		
Reserves	3,196,610	6,387,138
Investments	106,067	1,028,041
Life insurance premiums due & uncollected	1,085,030	1,234,229
Other	0	2,869,525
Gross deferred tax liabilities	4,387,706	11,518,933
Net deferred tax assets admitted	<u>\$ 9,899,628</u>	<u>\$ 10,855,125</u>

The change in net deferred income tax from December 31, 2005 to December 31, 2006 is comprised of the following:

Change in net deferred tax assets	\$ 19,501,723
Tax effect of unrealized gains (losses)	(656,115)
Change in net deferred income tax	<u>\$ 18,845,608</u>

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

D. The significant book to tax adjustments for 2006 were as follows:

	2006	Effective Tax Rate
Provision computed at statutory rate	\$ (41,413,502)	35.0 %
Tax effect of permanent differences:		
Dividends received deduction	(11,366)	0.0 %
Other	186,377	(0.2) %
Total	<u>175,011</u>	<u>(0.2) %</u>
Tax effect of temporary differences:		
Difference in statutory and tax basis:		
Reserves	6,890,762	(5.8) %
Investment income	(1,739,040)	1.5 %
Deferred acquisition costs	(3,351,781)	2.8 %
Net operating loss carryforwards	12,637,508	(10.7) %
True up of prior year taxes	690,061	(0.6) %
Other	<u>1,014,617</u>	<u>(0.9) %</u>
Tax on income (loss) from operations	(25,096,364)	<u>21.1 %</u>
Tax on current year capital gains (losses)	4,310,642	
True up of prior year tax on capital gains (losses)	1,497,154	
Capital loss carryforwards	(3,480,600)	
Change in net deferred tax assets	<u>19,501,723</u>	
Total federal income tax benefit	<u>\$ (3,267,445)</u>	

(1) At December 31, 2006, the Company had \$54,293,794 of net operating loss carry forwards originating in 2003 through 2006. If unused, \$18,186,627 and \$36,107,167 will expire in 2018 and 2021, respectively.

At December 31, 2006, the Company had \$29,799,301 of net capital loss carry forwards originating in 2002 through 2003. If unused, \$20,111,164 and \$9,688,137 will expire in 2007 and 2008, respectively.

At December 31, 2006, the Company had \$29 of federal LIHTC originating in 2005 which expire, if unused, in 2025.

(2) The Company has no income taxes incurred in the current or prior years that will be available for recoupment in the event of future net losses.

F. (1) The Company files a consolidated federal income tax return with its ultimate parent, Consecos, Inc. ("Consecos") and all of its subsidiaries, of which ten are insurance companies.

(2) The method of allocation between the companies is subject to a written agreement approved by the Board of Directors. The allocation between the companies is based upon separate return calculations with current credit for net losses subject to certain limitations. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, provided the consolidated life group had net income in the prior years, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes. Intercompany tax balances are settled quarterly. The federal income tax recoverable at December 31, 2006 of \$3,746,629 was receivable from Consecos Life Insurance Company of Texas ("Consecos Life of Texas"). The federal income tax recoverable at December 31, 2005 of \$2,561,613 was receivable from Consecos Life of Texas.

10. Information Concerning Parent, Subsidiaries and Affiliates

A., B., & C.

During 2006 and 2005, the Company received contributions to its surplus and paid dividends as follows:

- (1) As a result of an authorization by the Board of Directors of the Company's parent, Consecos Life of Texas, the Company accrued a contribution to its surplus of \$80,000,000 as of December 31, 2006. In accordance with SSAP #72, the Company reported the amount receivable from parent as an admitted asset after approval by the Pennsylvania Department of Insurance and receipt on February 27, 2007 in cash, after approval by the Texas Department of Insurance.
- (2) On September 29, 2006, the Company received a contribution to its surplus of \$14,000,000 in cash from Consecos Life of Texas, after non-disapproval by the Pennsylvania Department of Insurance and approval by the Texas Department of Insurance.
- (3) On September 14, 2006, the Company received a contribution to its surplus of \$16,000,000 in cash from Consecos Life of Texas, after approval by the Texas Department of Insurance.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates, continued

- (4) As a result of an authorization by the Board of Directors of Conseco Life of Texas, the Company accrued a contribution to its surplus of \$24,950,000 as of December 31, 2005. In accordance with SSAP #72, the Company reported the amount receivable from parent as an admitted asset after approval by the Pennsylvania Department of Insurance and receipt on February 28, 2006 in cash, after approval by the Texas Department of Insurance.
- (5) As a result of an authorization by the Board of Directors of Conseco Life of Texas, the Company accrued a contribution to its surplus of \$11,900,000 as of December 31, 2004. In accordance with SSAP #72, the Company reported the amount receivable from parent as an admitted asset after approval by the Pennsylvania Department of Insurance and receipt on February 28, 2005 in cash, after approval of the Texas Department of Insurance.
- (6) On June 30, 2005, subject to receipt of an offsetting contribution to its surplus, the Company paid a dividend in the form of 100% of the common stock of Conseco Life of New York ("Stock") to its direct parent, Conseco Life of Texas, after approval by the Pennsylvania Department of Insurance. The reported amount of the dividend was equal to the statutory carrying value of the Stock as of June 30, 2005 of \$6,771,068.

On June 30, 2005, the Company received a contribution to its surplus of \$8,311,028 in cash from Conseco Life of Texas, after non-disapproval by the Pennsylvania Department of Insurance and approval by the Texas Department of Insurance. Such a contribution was made to offset the effect of the dividend on the Company's surplus as of June 30, 2005. The amount of the contribution was equal to the statutory carrying value of the Stock as of March 31, 2005. On August 31, 2005, the Company paid \$1,539,960 to Conseco Life of Texas to reduce the amount of the contribution to equal the amount of the dividend of \$6,771,068.

During 2006 and 2005, the Company reported other affiliated transactions as follows:

- (1) On June 1, 2006, the Company sold commercial mortgage loans with a fair value and a carrying value of \$5,000,000 to an affiliate, Bankers Life and Casualty Company ("Bankers Life"), for cash of the same amount.
- (2) On June 1, 2006, the Company sold commercial mortgage loans with a fair value and a carrying value of \$2,000,000 to an affiliate, Conseco Life Insurance Company ("Conseco Life"), for cash of the same amount.
- (3) In order to enhance asset/liability matching, on September 28, 2005, in a transaction brokered by Goldman Sachs, the Company transferred cash of \$3,388,714 and sold unaffiliated securities at a fair value, including accrued interest, of \$7,451,331 to an affiliate, Conseco Insurance Company ("Conseco Insurance"), in exchange for unaffiliated securities recorded at a fair value, including accrued interest, of \$10,840,045. The book /adjusted carrying value of the securities sold, including accrued interest, was \$6,993,985. In accordance with SSAP #25, a net realized gain of \$457,346 was recorded and transferred to IMR.
- (4) On July 1, 2004, the Company made a seed money investment of \$1,400,000 in 40|86 Core Fixed Income Fund, L.L.C., a mutual fund organized by an affiliate, 40|86 Advisors, Inc. The fund was liquidated in the first quarter of 2005.
- (5) On July 1, 2004, the Company made a seed money investment of \$2,100,000 in 40|86 High Yield Income Fund, L.L.C., a mutual fund organized by an affiliate, 40|86 Advisors, Inc. The fund was liquidated in the first quarter of 2005.

The Company had ceded reserves of \$8,662,144 and \$8,225,685 at December 31, 2006 and 2005, respectively, to Conseco Life under a reinsurance agreement. Premiums paid under this agreement during 2006 and 2005 were \$416,060 and \$428,986, respectively.

- D. The Company's receivable and payable balances with related parties are settled quarterly. Such balances, excluding intercompany tax balances, consist of the following:

	December 31, 2006		December 31, 2005	
	Receivable	Payable	Receivable	Payable
Parent	\$ 80,000,000	\$ 0	\$ 24,950,000	\$ 0
Affiliates	2,377,490	37,398	1,051,631	392,561
Total	<u>\$ 82,377,490</u>	<u>\$ 37,398</u>	<u>\$ 26,001,631</u>	<u>\$ 392,561</u>

- E. 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 to liability.
- F. Under an investment advisory services agreement, 40|86 Advisors, Inc., an affiliate, manages the Company's investments and provides investment accounting services for which expenses totaled \$5,700,166 and \$6,095,652 in 2006 and 2005, respectively. 40|86 Mortgage Capital, Inc., also an affiliate, provides origination and servicing for the Company's mortgage loans for which expenses totaled \$417,871 and \$322,135 in 2006 and 2005, respectively.

Conseco 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 \$52,517,071 and \$40,628,121 in 2006 and 2005, respectively. The expenses under this agreement are allocated to the appropriate expense classifications on Exhibit 2 and 3 as if they had been borne directly by the Company.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates, continued

- G. All outstanding shares of the Company are owned by Consec Life of Texas, a Texas domiciled insurance company and an indirect wholly-owned subsidiary of Consec, Inc. ("Consec").

In 1997, the Company issued 5,000 shares of Series A preferred stock outstanding to two affiliates, Bankers Life and Consec Insurance, at \$1,000 stated value per share for a total of \$5,000,000. The non-voting stock pays cumulative dividends of 7% and is redeemable at the option of the Company for stated value. No dividends have been paid, but dividends totaling \$3,292,917 have been accrued as of December 31, 2006.

- 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.
- I. During 2006, the Company did not have an investment in an SCA entity that exceeded 10% of admitted assets.

Investments in certain structured security vehicles ("SSV") have been determined to be affiliated investments under SSAP #88. The SSV include junior subordinated tranches, which are considered to be equity-like components. As a result, these components are classified as joint ventures – common stocks – affiliated and their carrying values have been adjusted at June 30, 2006 by (\$631,353) in accordance with audited GAAP equity. The remaining components are reported as affiliated bonds. These SSV were classified as unaffiliated bonds on Schedule D – Part 1 at December 31, 2005, with the exception of Eagle Creek CLO Ltd., which was purchased on February 23, 2006.

The affiliated SSV investments are reported at December 31, 2006 as follows:

Investment	Book/Adjusted Carrying Value	Statement Location
Fall Creek CLO Ltd.	\$ 4,000,000	Schedule D - Part 1, Affiliated Bonds
Eagle Creek CLO Ltd.	1,500,000	Schedule D - Part 1, Affiliated Bonds
Total affiliated SSV bonds	<u>\$ 5,500,000</u>	
Consec Funding Ltd.	\$ 1,367,854	Schedule BA - Part 1, Joint Venture Interests - Common Stock - Affiliated
Eagle Creek CLO Ltd.	765,038	Schedule BA - Part 1, Joint Venture Interests - Common Stock - Affiliated
Total affiliated SSV equity	<u>\$ 2,132,892</u>	
Total affiliated SSV investments	<u>\$ 7,632,892</u>	

- J. During 2006 and 2005, the Company did not recognize any impairment write-down for its investments in SCA companies.

11. Debt

- A. Capital Notes

The Company has no capital notes outstanding.

- B. All Other Debt

At December 31, 2006 and 2005, the Company had no borrowed money.

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

- A. Defined Benefit Plan

The Company has no defined benefit plan.

- B. Defined Contribution Plans

The Company has not sponsored a defined contribution plan.

- C. Multiemployer Plans

The Company does not participate in a multiemployer plan.

- D. Consolidated/Holding Company Plans

The Company's employees are eligible to participate in Consec's 401(k) savings plan. In addition, certain executive officers of the Company are included in Consec's deferred compensation plan. The Company has no legal obligation for benefits under these plans. Consec allocates a portion of these costs to the Company based on salary ratios. The Company's allocated expenses under these plans during 2006 and 2005 totaled \$500,421 and \$342,475, respectively.

NOTES TO FINANCIAL STATEMENTS

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

- (1) The Company's capital consists of 200,000 common shares authorized and 166,667 issued and outstanding, with a par value of \$15 per share.
- (2) The Company has 20,000 preferred shares authorized and 5,000 issued and outstanding, with a par value of \$1,000 per share.
- (3, 4) The maximum amount of dividends which can be paid by Commonwealth of Pennsylvania life insurance companies to shareholders without prior approval of the Commissioner is the greater of statutory net income for the preceding year or 10% of statutory surplus as regards policyholders at the end of the preceding year. Statutory net loss for 2006 was \$98,188,198. Statutory surplus as regards policyholders as of December 31, 2006 was \$117,376,656. However, under Pennsylvania insurance statutes, dividends may be paid only from earned surplus without prior approval. The Company had an earned (unassigned) surplus deficit as of December 31, 2006 of \$750,701,181. In addition, under an order issued to the Company by the Florida Office of Insurance Regulation (see Note 21.C), the Company shall not distribute funds to any affiliate or shareholder except pursuant to agreements which have been approved by the Florida office.
- Even though not yet declared, the Company is recording accrued dividends on its outstanding preferred stock at the stated annual rate of 7% since the dividends are cumulative.
- (5) Unassigned surplus is held for the benefit of the Company's shareholder.
- (6) During 2006, the Company had no advances to surplus.
- (7) During 2006, the Company held no stock for special purposes.
- (8) During 2006, the Company had no special surplus funds.
- (9) As of December 31, 2006, the portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was (\$2,527,633).
- (10) The Company has no surplus debentures or similar obligations outstanding.
- (11, 12) The Company has not restated surplus due to a quasi reorganization.

14. Contingencies

A. Contingent Commitments

As of December 31, 2006, the Company had unfunded commitments on fourteen commercial mortgage loans totaling \$25,836,980.

- (1) Total SSAP No. 88, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 46 and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities:
\$0

B. Assessments

The Company has established a liability for guaranty fund assessments on several insolvencies of \$100,000. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals \$96,447 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.

C. Gain Contingencies

The Company has no gain contingencies.

D. All Other Contingencies

On December 10, 2004, a complaint was filed against the Company in the United States District Court for the Northern District of Oklahoma, *Robin C. Willig, as Executrix of the Estate of Rhodes K. Scherer vs. Conseco Senior Health Insurance Company and Conseco, Inc., Case No. 04 CV 923E (M)*. The plaintiff alleges that the failure to pay long term care insurance policy proceeds has been a breach of contract and in violation of the duty to act in good faith, and seeks actual damages in a sum in excess of \$75,000, punitive damages in a sum in excess of \$75,000, her costs, attorneys' fees, and such other and further relief as the Court and jury determine to be just, equitable, and fair. On or about September 27, 2005, the plaintiff dismissed Conseco, Inc. as a defendant. On January 9, 2007, the case was settled at a court conducted settlement conference.

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.

NOTES TO FINANCIAL STATEMENTS

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

- (1) The table below summarizes the face amount (notional amount for forwards) of the Company's financial instruments with off-balance sheet risk as of December 31, 2006.

	Assets		Liabilities	
	2006	2005	2006	2005
a. Forwards	\$ 0	\$ 3,801,000	\$ 22,520,000	\$ 30,554,000

See Schedule DB of the Company's annual statement for additional detail.

- (2) The Company uses forward contracts to hedge interest rate fluctuations on investment funding commitments from the date of the commitment to the date of funding. Under forward contracts, the Company sells short a U.S. Treasury bond at the commitment date in an amount and time period equal to its investment funding commitment. The short is bundled with a repurchase agreement on the same U.S. Treasury bond for the same time period. The change in interest rates on the U.S. Treasury bond is intended to offset any interest rate changes which affect the investment. The forward contracts do not meet the criteria of a hedging transaction in accordance with SSAP #86 and are therefore valued and reported using fair value accounting.
- (3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. If the counterparties for the derivatives that the Company holds fail to meet their obligations, the Company may have to recognize a loss. The Company limits its exposure to such a loss by diversifying among several counterparties believed to be strong and creditworthy. At December 31, 2006, all of our counterparties were rated "A" or higher by Standard & Poor's Corporation. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date.
- (4) The Company is not required to put up any collateral and does not require collateral from counterparties for any of its derivative instruments.

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

A. During 2006, the Company had no transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

- (1) During 2006, the Company had no transfers or servicing of financial assets.
- (2) The Company has entered into securities lending agreements whereby certain securities are loaned to third parties, primarily major brokerage firms. The Company's policy is to require a minimum collateral of 102% of the fair value of the securities loaned, calculated on a daily basis, in either cash or securities. The collateral is not available to the Company unless there is a default. Therefore, the Company does not record the value of the collateral or a related liability for this collateral on its financial statements. The fair value of the securities loaned to others at December 31, 2006 and 2005 was \$86,840,908 and \$182,213,416, respectively. The fair value of the collateral maintained against these securities was \$90,028,217 and \$188,276,092, respectively, or 104% and 102%, respectively, of the fair value of the securities loaned.
- (3) During 2006, the Company had no transfers or servicing of financial assets.
- (4,5) During 2006, the Company had no securitized financial assets.
- (6) During 2006, the Company had no transfers of receivables with recourse.

C. Wash Sales

During 2006, the Company had no securities with NAIC designation 3 or below which 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. September 11, 2001 Events

The Company does not insure risks in the State of New York and any other incurred losses related to this event are immaterial to the Company's financial position. The Company has not established any contingent reserves as the Company's current reserves are considered adequate for any losses not reported.

21. Other Items

A. Extraordinary Items

The Company had no extraordinary items.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring.

C. Other Disclosures

Assets with statement values totaling \$16,716,013 and \$19,075,301 at December 31, 2006 and 2005, respectively, were on deposit with government authorities or trustees as required by law.

On home health care policies issued in some areas of Florida and other states, payments made for the benefit of policyholders have exceeded premiums received by a significant margin. Substantially all of these policies were issued through independent agents of the Company and its predecessor companies prior to its acquisition by Conseco, Inc. in 1996. On April 20, 2004, the Florida Office of Insurance Regulation issued an order to the Company, which affects approximately 12,600 home health care policies issued in Florida by the Company and its predecessor companies. Pursuant to the order, the Company offered the following three alternatives to holders of these policies:

(1) retention of their current policy with a rate increase of 50 percent in the first year and actuarially justified increases in subsequent years (which is also the default election for policyholders who fail to make an election by the deadline ("option one"));

(2) receipt of a replacement policy with reduced benefits and a rate increase in the first year of 25 percent and no more than 15 percent in subsequent years ("option two"); or

(3) receipt of a paid-up policy, allowing the holder to file future claims up to 100 percent of the amount of premiums paid since the inception of the policy ("option three").

Policyholders selecting option one or option two are entitled to receive a contingent non-forfeiture benefit if their policy subsequently lapses. In addition, policyholders may change their initial election any time up to 30 days prior to the anniversary date of their policies. The Company began to implement premium adjustments with respect to policyholder elections in the fourth quarter of 2005. The implementation of these premium adjustments was substantially completed at December 31, 2006.

The order also requires the Company to pursue a similar course of action with respect to home health care policies in other states, subject to consideration and approval by the other state insurance departments. If the Company is unsuccessful in obtaining rate increases or other forms of relief in those states, or if the policy changes approved by the Florida Office of Insurance Regulation prove inadequate, the Company's future results of operations could be adversely affected.

Following the recently completed financial examination of the Company, the Pennsylvania Insurance Department and the Company have agreed to a new actuarial basis for establishing insurance formula reserve liabilities related to the Company's long-term care business. The new basis will reflect updated morbidity assumptions that are consistent with the Company's current experience, with provision for adverse deviation. The change will be implemented using a prospective methodology known as the pivot method. Under the pivot method, the effects of the new actuarial basis will change the pattern of future reserve increases, resulting in the new morbidity assumptions being recognized in the Company's insurance formula reserve liabilities over time, commencing on each policy's anniversary date beginning January 1, 2007. The impact of this change on the Company's future operations and financial position is currently being determined.

D. At December 31, 2006 and 2005, the Company had no admitted amounts for assets covered by SSAP #6.

E. The Company had no business interruption insurance recoveries.

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

F. Hybrid Securities

At December 31, 2006, the Company owned the following hybrid securities, which are reported on Schedule D:

Cusip	Issuer	Description	Book/Adjusted Carrying Value
02637VAA6	AMER GENL INSTIT CAP A 144A	Capital Security	\$ 2,601,570
05518F209	BAC CAP TRUST V	Capital Security	2,653,652
05529MAA0	BB&T CAP TRUST I	Trust Preferred	4,416,622
05530AAA3	BB&T CAP TRUST II	Trust Preferred	535,226
05563QAA8	BANK OF NEW YORK INSTIT CAP A 144A	Capital Security	1,812,392
06605HAA6	BANKAMERICA INSTIT A 144A	Capital Security	3,118,138
06738CAE9	BARCLAYS BANK PLC 144A	Subordinated	2,573,208
17303NAA5	CITICORP CAP II	Capital Security	1,821,483
17305GAA8	CITIGROUP CAP II	Trust Preferred	8,103,006
17305HAA6	CITIGROUP CAP III	Trust Preferred	1,109,200
233048AA5	DEV BK SINGAPORE 144A	Subordinated	3,015,507
316779AA5	FIFTH THIRD CAP TRUST I SER A	Capital Security	3,647,546
337363AE5	FIRST UNION INSTIT CAP I	Capital Security	499,215
337364AE3	FIRST UNION INSTIT CAP II	Capital Security	5,081,752
40427PAA3	HSBC CAP TRUST I 144A	Capital Security	2,743,999
44978NAA3	ING CAP FDG TRUST III	Tier 1	3,112,475
456837AC7	ING GROEP NV	Subordinated	2,000,000
46627VAA5	JP MORGAN CHASE XVII	Capital Security	2,953,690
49327LAA4	KEYCORP CAP VII	Subordinated	3,981,569
553038AA8	MIC FIN TRUST I 144A	Trust Preferred	6,504,048
58551GAA3	MELLON CAP I SER A	Capital Security	2,096,081
58551HAA1	MELLON CAP II	Capital Security	8,012,033
733186AA8	POPULAR N AMER CAP TRUST I	Capital Security	3,535,805
759936AC1	RENAISSANCE CAP TRUST	Capital Security	3,000,000
76061PAC4	REPUBLIC NY CAP II STOPS	Capital Security	497,597
85748FAA2	STATE STREET INSTIT CAP A 144A	Capital Security	1,553,996
86787YAA1	SUNTRUST CAP II	Capital Security	2,098,367
908066AC7	UNION PLANTERS CAP TRUST	Capital Security	9,500,103
911271AB0	UNITED OVERSEAS BANK LTD 144A	Subordinated	4,965,007
989819AA5	ZURICH CAP TRUST I 144A	Capital Security	2,092,430
	Total		<u>\$ 99,635,717</u>

G. State Transferable Tax Credits

The Company had no state transferable tax credits at December 31, 2006.

H. Impact of Medicare Modernization Act on Postretirement Benefits

The FASB issued FASB Staff Position ("FSP") FAS 106-2, "Accounting and Disclosure Requirements Related to the Medicare Prescription Drug, Improvement and Modernization Act of 2003" ("FSP FAS 106-2") in May 2004. FSP FAS 106-2 provides guidance on accounting for the effects of the Medicare Prescription Drug, Improvement and Modernization Act of 2003 (the "Modernization Act"). The Modernization Act provides, among other things, a federal subsidy to plan sponsors who maintain postretirement health care plans that provide prescription drug benefits and meet certain equivalency criteria. FSP FAS 106-2 superseded FSP SAS 106-1, "Accounting and Disclosure Requirements Related to the Medicare Prescription Drug, Improvement and Modernization Act of 2003". The Company has no postretirement benefit plans and therefore, the adoption of FSP FAS 106-2 did not have any impact on the Company's financial statements.

22. Events Subsequent

No material subsequent events have occurred which would require an adjustment or disclosure.

NOTES TO FINANCIAL STATEMENTS

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 (X)
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 (X)
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 (X) 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 (X)
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
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? \$ N/A

B. Uncollectible Reinsurance

- (1) The Company has written off in the current year reinsurance balances due from States General Life Insurance Company in the amount of: \$4,776
- | | | |
|---------------------------------------|----|----------|
| a. Claims incurred | \$ | 82,237 |
| b. Claim adjustment expenses incurred | | 0 |
| c. Premiums earned | | (75,138) |
| d. Other | | (2,324) |

C. Commutation of Ceded Reinsurance

During 2006, the Company did not report any income or expenses as a result of commutation of reinsurance.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

The provision for incurred losses and loss adjustment expenses attributable to insured events of prior years increased by \$100,483,955 from \$713,318,710 in 2005 to \$813,802,665 in 2006 as a result of reestimation of unpaid losses and loss adjustment expenses principally on the long term care line of insurance. This reestimation was generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

26. Intercompany Pooling Arrangements

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

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, 2006, 6.61% of individual and group life insurance in force was participating. 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 \$6 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

No premium deficiency reserves are 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, 2006, the Company had \$4,558,000 of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the Commonwealth of Pennsylvania. Reserves to cover the above insurance in force totaled \$267,785 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 increases (net) on Page 7, line 7 and Exhibit 7, line 4 are insignificant.

NOTES TO FINANCIAL STATEMENTS

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and Other Liabilities Without Life or Disability Contingencies

	(1) Amount	(2) % of Total
	<u> </u>	<u> </u>
A. Subject to discretionary withdrawal:		
1. With market value adjustment	\$ 0	0.0 %
2. At book value less current surrender charge of 5% or more	0	0.0 %
3. At fair value	0	0.0 %
4. Total with adjustment or at fair value (total of 1 through 3)	<u>0</u>	<u>0.0 %</u>
5. At book value without adjustment (minimal or no charge or adjustment)	3,072,989	98.0 %
B. Not subject to discretionary withdrawal	<u>62,990</u>	<u>2.0 %</u>
C. Total (gross)	3,135,979	<u>100.0 %</u>
D. Reinsurance ceded	<u>0</u>	
E. Total (net)* (C)-(D)	<u>\$ 3,135,979</u>	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

F. Life & Accident & Health Annual Statement:	<u>Amount</u>
1. Exhibit 5, Annuities Section, Total (net)	\$ 940,677
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	43,630
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	<u>2,151,672</u>
4. Total	<u>\$ 3,135,979</u>

NOTES TO FINANCIAL STATEMENTS

33. Premium and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2006, were as follows:

Type	(1) Gross	(2) Net of Loading
1. Industrial	\$ 0	\$ 0
2. Ordinary new business	0	0
3. Ordinary renewal	2,022,315	1,723,563
4. Credit Life	0	0
5. Group Life	0	0
6. Group Annuity	0	0
7. Totals	<u>\$ 2,022,315</u>	<u>\$ 1,723,563</u>

34. Separate Accounts

The Company has no separate accounts.

35. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2006 and 2005 was \$24,036,522 and \$21,916,979, respectively. The Company incurred \$14,228,422 and paid \$12,108,878 of claim adjustment expenses in the current year, of which \$11,617,880 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years. The Company does not take into account any estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	24,490,484	0.800	24,490,484	0.800
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies	141,839,017	4.636	141,839,017	4.636
1.22 Issued by U.S. government sponsored agencies				
1.3 Foreign government (including Canada, excluding mortgaged-backed securities)	11,317,176	0.370	11,317,176	0.370
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations				
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	12,588,310	0.411	12,588,310	0.411
1.43 Revenue and assessment obligations	84,834,853	2.773	84,834,853	2.773
1.44 Industrial development and similar obligations				
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	1,150,376	0.038	1,150,376	0.038
1.512 Issued or guaranteed by FNMA and FHLMC	17,057,764	0.558	17,057,764	0.558
1.513 All other				
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	337,693,290	11.037	337,693,290	11.037
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521				
1.523 All other	412,785,828	13.491	412,785,828	13.491
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO)	1,425,304,749	46.584	1,425,304,749	46.584
2.2 Unaffiliated foreign securities	253,167,672	8.274	253,167,672	8.274
2.3 Affiliated securities	5,500,000	0.180	5,500,000	0.180
3. Equity interests:				
3.1 Investments in mutual funds				
3.2 Preferred stocks:				
3.21 Affiliated				
3.22 Unaffiliated	138,998,726	4.543	138,998,726	4.543
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated				
3.32 Unaffiliated				
3.4 Other equity securities:				
3.41 Affiliated				
3.42 Unaffiliated				
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated				
3.52 Unaffiliated				
4. Mortgage loans:				
4.1 Construction and land development	41,395,676	1.353	41,395,676	1.353
4.2 Agricultural				
4.3 Single family residential properties				
4.4 Multifamily residential properties	5,022,051	0.164	5,022,051	0.164
4.5 Commercial loans	116,229,886	3.799	116,229,886	3.799
4.6 Mezzanine real estate loans				
5. Real estate investments:				
5.1 Property occupied by the company				
5.2 Property held for the production of income (including \$ of property acquired in satisfaction of debt)				
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)				
6. Contract loans	8,814,844	0.288	8,814,844	0.288
7. Receivables for securities				
8. Cash, cash equivalents and short-term investments	14,676,013	0.480	14,676,013	0.480
9. Other invested assets	6,773,557	0.221	6,773,557	0.221
10. Total invested assets	3,059,640,270	100.000	3,059,640,270	100.000

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? 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 [] NA []
- 1.3 State Regulating?..... Pennsylvania.....
- 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.12/31/2003
- 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.12/31/2003
- 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).06/23/2006
- 3.4 By what department or departments? Pennsylvania
- 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? Yes [] No []
- 4.12 renewals? 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? Yes [] No []
- 4.22 renewals? Yes [] No []
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? 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 Name of Entity	2 NAIC Company Code	3 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 Nationality	2 Type of Entity

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 the names and location (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC) and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
BLC Financial Services, Inc.....	Chicago, IL.....					Yes.....
Conseco Equity Sales, Inc.....	Carmel, IN.....					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
300 North Meridian Suite 1700
Indianapolis, IN 46204
10. 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?.....
Dawn Helwig, F.S.A., M.A.A.A.
Actuary/Consultant with Milliman, Inc.
55 W. Monroe
40th Floor
Chicago, IL 60603
- 11.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No []
TCF CON/GA, LLC
US Bancorp Missouri Tax
Credit Fund 2002A, LLC.....
11.11 Name of real estate holding company
11.12 Number of parcels involved.....2
11.13 Total book/adjusted carrying value..... \$562,012
- 11.2 If yes, provide explanation
Limited liability companies with real estate investments as reported on Schedule BA, Part 1.
12. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 12.1 What changes have been made during the year in the United States Manager or the United States Trustees of the reporting entity?
- 12.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 12.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 12.4 If answer to (12.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] NA []

BOARD OF DIRECTORS

13. 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 []
14. 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 []
15. 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 or likely to conflict with the official duties of such person?..... Yes [X] No []

FINANCIAL

- 16.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
16.11 To directors or other officers \$.....
16.12 To stockholders not officers .. \$.....
16.13 Trustees, supreme or grand (Fraternal only) \$.....
- 16.2 Total amount of loans outstanding at end of year (inclusive of Separate Accounts, exclusive of policy loans):
16.21 To directors or other officers .. \$.....
16.22 To stockholders not officers ... \$.....
16.23 Trustees, supreme or grand (Fraternal only) \$.....
- 17.1 Were any of the assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in this statement? Yes [] No [X]
- 17.2 If yes, state the amount thereof at December 31 of the current year:
17.21 Rented from others \$.....
17.22 Borrowed from others \$.....
17.23 Leased from others \$.....
17.24 Other \$.....
- 18.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [X] No []
- 18.2 If answer is yes,
18.21 Amount paid as losses or risk adjustment \$21,958
18.22 Amount paid as expenses \$.....
18.23 Other amounts paid \$.....
- 19.1 Does the reporting entity report any amounts due from the parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 19.2 If yes, indicated any amounts receivable from parent included in the Page 2 amount:.....\$80,000,000

GENERAL INTERROGATORIES

INVESTMENT

20.1 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, except as shown by Schedule E - Part 3 - Special Deposits? Yes [] No [X]

20.2 If no, give full and complete information relating thereto:

The Company enters into securities lending arrangements whereby the securities are under the Company's exclusive control yet are not in our actual possession.

21.1 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, except as shown on the Schedule E - Part 3 - Special Deposits, 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 17.1) Yes [X] No []

- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Loaned to others \$ 86,254,765
 - 21.22 Subject to repurchase agreements \$
 - 21.23 Subject to reverse repurchase agreements \$
 - 21.24 Subject to dollar repurchase agreements \$
 - 21.25 Subject to reverse dollar repurchase agreements \$
 - 21.26 Pledged as collateral \$
 - 21.27 Placed under option agreements \$
 - 21.28 Letter stock or other securities restricted as to sale .. \$
 - 21.29 Other \$

21.3 For category (21.28) provide the following:

1 Nature of Restriction	2 Description	3 Amount
.....
.....
.....
.....

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

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

23.1 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]

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

GENERAL INTERROGATORIES

24. Excluding items in Schedule E, 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 Part 1 – General, Section IV.H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [] No []

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York.....	1 Wall Street, 14th Floor, New York, NY 10286.....

24.02 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 Name(s)	2 Location(s)	2 Complete Explanation(s)

24.03 Have there been any changes, including name changes, in the custodian(s) identified in 24.01 during the current year? Yes [] No []
 24.04 If yes, give full and complete information relating thereto:

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

24.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository Number(s)	2 Name	2 Address
107740.....	40|86 Advisors, Inc.....	11825 North Pennsylvania Street, Carmel, IN 46032.....

25.1 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 []
 25.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
25.2999	TOTAL	

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

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

GENERAL INTERROGATORIES

26. 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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-) or Fair Value over Statement (+)
26.1 Bonds.....	2,758,101,670	2,769,223,828	11,122,158
26.2 Preferred stocks.....	138,998,726	137,210,343	(1,788,383)
26.3 Totals	2,897,100,396	2,906,434,171	9,333,775

26.4 Describe the sources or methods utilized in determining fair values:

The fair value was determined from prices published by the NAIC Securities Valuation Office or from quotations received from nationally recognized pricing services and broker/dealer market makers, except for 12 bonds totaling \$81,873,013, which were determined using internally developed methods.....

27.1 Have all the filing requirements of the *Purposes and Procedures Manual* of the NAIC Securities Valuation Office been followed? Yes [X] No []

27.2 If no, list the exceptions:

OTHER

28.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?.....\$72,963

28.2 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 Name	2 Amount Paid
A.M. Best Company.....	22,750

29.1 Amount of payments for legal expenses, if any?.....\$140,712

29.2 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 Name	2 Amount Paid
.....	
.....	

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

30.2 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 Name	2 Amount Paid
.....	
.....	

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [] No []
 1.2 If yes, indicate premium earned on U. S. business only \$ 6,384,796
 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. \$ 5,347,313

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 \$ 6,384,796
 1.65 Total incurred claims \$ 5,347,313
 1.66 Number of covered lives 3,047

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		2
		Current Year		Prior Year
2.1	Premium Numerator	\$ 7,507,707	\$	..... 8,433,582
2.2	Premium Denominator	\$ 343,216,677	\$	..... 364,642,969
2.3	Premium Ratio (2.1/2.2)	..... 0.022		..... 0.023
2.4	Reserve Numerator	\$ 81,358,879	\$	..... 87,012,938
2.5	Reserve Denominator	\$ 2,975,609,638	\$	..... 2,881,210,513
2.6	Reserve Ratio (2.4/2.5)	..... 0.027		..... 0.030

3.1 Does this reporting entity have Separate Accounts? Yes [] No []
 3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [] No [] NA []
 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 []
 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [] No []
 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)? \$

4.1 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 [] No []

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid: \$ 55,688,413
 4.22 Received: \$

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [] No []

5.2 If yes, what amount pertaining to these items is included in:
 5.21 Page 3, Line 1 \$
 5.22 Page 4, Line 1 \$

6. For stock reporting entities only:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 860,577,832
 7. Total dividends paid stockholders since organization of the reporting entity:
 7.11 Cash: \$ 217,094,930
 7.12 Stock: \$ 140,004

GENERAL INTERROGATORIES

8.1 Does the company 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.

8.2 If yes, has the reporting entity completed the Workers Compensation Carve-Out Supplement to the Annual Statement: Yes [] No []

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium.....	.....	.....	.....
8.32	Paid claims.....	.....	.....	.....
8.33	Claim liability and reserve (beginning of year).....	.....	.....	.....
8.34	Claim liability and reserve (end of year).....	.....	.....	.....
8.35	Incurred Claims.....	.....	.....	.....

8.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column 1 are:

	Attachment Point	1 Earned Premium	2 Claim Liability And Reserve
8.41	<\$25,000	.....	.....
8.42	\$25,000 – 99,999	.....	.....
8.43	\$100,000 – 249,999	.....	.....
8.44	\$250,000 – 999,999	.....	.....
8.45	\$1,000,000 or more	.....	.....

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? \$.....

9.1 Does the company have variable annuities with guaranteed benefits? Yes [] No [X]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefits	2 Guaranteed Living Benefits	3 Waiting Period Remaining	4 Account Value Related to Col.3	5 Total Related Account Values	6 Gross Amount of Reserve	7 Location of Reserve	8 Portion Reinsured	9 Reinsurance Reserved Credit

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.
 Show amounts of life insurance in this exhibit in thousands (omit \$000)

	1 2006	2 2005	3 2004	4 2003	5 2002
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole Life and endowment (Line 34, Col. 4)	186,731	201,369	216,375	246,875	268,657
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	58,167	60,249	63,409	68,419	78,301
3. Credit life (Line 21, Col. 6)	7	291	275	653	1,074
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	426	471	647	902	1,020
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	245,331	262,380	280,706	316,849	349,052
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)					37
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)					37
Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	4,472,739	5,238,552	6,289,898	6,447,006	7,052,236
15.2 Ordinary-Individual Annuities (Line 20.4, Col. 4)	11,108	1,028	669	957	1,678
16. Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)	1,299	(941)	32	1,176	
17.2 Group annuities (Line 20.4, Col. 7)					
18.1 A & H-group (Line 20.4, Col. 8)	8,355,414	9,324,635	10,526,463	11,770,873	12,927,002
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)	330,376,117	350,079,695	385,702,318	406,163,718	434,722,085
19. Aggregate of all other lines of business (Line 20.4, Col. 11)					
20. Total	343,216,677	364,642,969	402,519,379	424,383,731	454,703,001
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)	3,201,500,332	3,070,288,146	3,001,956,606	2,920,815,027	2,673,528,700
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	3,084,123,676	2,963,145,792	2,875,630,808	2,786,067,122	2,535,881,096
23. Aggregate life reserves (Page 3, Line 1)	73,850,157	77,049,127	78,889,600	81,786,197	81,647,926
24. Aggregate A & H reserves (Page 3, Line 2)	2,906,743,894	2,778,856,285	2,691,296,194	2,613,330,722	2,370,367,325
25. Deposit-type contract funds (Page 3, Line 3)	2,151,674	2,193,217	1,834,347	826,626	1,420,398
26. Asset valuation reserve (Page 3, Line 24.1)	9,022,151	10,691,991	8,570,521	3,610,978	248,799
27. Capital (Page 3, Lines 29 and 30)	7,500,005	7,500,005	7,500,005	7,500,005	7,500,005
28. Surplus (Page 3, Line 37)	109,876,652	99,642,349	118,825,793	127,247,900	130,147,599
Risk-Based Capital Analysis					
29. Total adjusted capital	126,398,810	117,834,347	135,312,155	138,712,182	138,155,625
30. Authorized control level risk - based capital	48,419,570	46,938,480	52,038,528	54,475,618	55,216,840
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. / Page 2, Line 10, Col. 3) x 100.0					
31. Bonds (Line 1)	89.2	91.0	90.6	87.4	87.3
32. Stocks (Lines 2.1 and 2.2)	4.5	5.4	6.1	5.3	7.0
33. Mortgage loans on real estate (Lines 3.1 and 3.2)	5.3	3.0	2.5	2.6	3.0
34. Real estate (Lines 4.1, 4.2 and 4.3)					
35. Cash, cash equivalents and short - term investments (Line 5)	0.5	(0.1)	0.1	3.4	1.0
36. Premium notes	XXX	XXX	XXX	XXX	
37. Contract loans (Line 6)	0.3	0.3	0.3	0.3	0.4
38. Other invested assets (Line 7)	0.2	0.4	0.4	0.9	1.3
39. Receivables for securities (Line 8)					
40. Aggregate write-ins for invested assets (Line 9)		0.0			
41. Cash, cash equivalents and invested assets (Line 10)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2006	2 2005	3 2004	4 2003	5 2002
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Schedule D Summary, Line 25, Col. 1)	5,500,000				
43. Affiliated preferred stocks (Schedule D Summary, Line 39, Col. 1)					
44. Affiliated common stocks (Schedule D Summary, Line 53, Col. 2)			9,133,889	10,853,651	10,232,273
45. Affiliated short-term investments (Subtotals included in Schedule DA Part 2 Col. 5, Line 11)					
46. Affiliated mortgage loans on real estate					
47. All other affiliated	2,132,892				
48. Total of above Lines 42 to 47	7,632,892		9,133,889	10,853,651	10,232,273
Total Non-admitted and Admitted Assets					
49. Total non admitted assets (Page 2, Line 26, Col. 2)	266,085,386	245,559,959	249,079,568	252,392,022	220,572,128
50. Total admitted assets (Page 2, Line 26, Col. 3)	3,201,500,332	3,070,288,146	3,001,956,606	2,920,815,027	2,673,528,700
Investment Data					
51. Net investment income (Exhibit of Net Investment Income)	181,799,183	179,235,598	175,870,739	218,095,748	182,150,872
52. Realized capital gains (Losses)	1,800,574	(6,434,086)	(1,423,782)	6,285,653	(51,905,990)
53. Unrealized capital gains (Losses)	(1,218,499)	14,809,575	(5,631,215)	7,251,153	624,060
54. Total of above Lines 51, 52 & 53	182,381,258	187,611,087	168,815,742	231,632,554	130,868,942
Benefits and Reserve Increases (Page 6)					
55. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col.1 minus Lines 10, 11, 12, 13, 14, and 15, Cols. 9, 10 & 11)	7,735,801	8,780,749	8,455,813	11,050,972	11,384,729
56. Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	403,731,976	409,537,229	418,287,436	397,141,673	392,721,873
57. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	(3,193,926)	(1,798,354)	(2,021,059)	49,569	(2,598,600)
58. Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	127,887,610	50,528,602	77,965,472	242,963,396	230,487,985
59. Dividends to policyholders (Line 30, Col. 1)	142	(989)	6,246	3,119	20
Operating Percentages					
60. 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	29.8	25.4	23.5	21.4	24.8
61. 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	4.8	4.7	6.4	7.5	6.7
62. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	157.9	129.0	125.7	152.3	138.4
63. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	1.9	1.6	1.0	XXX	XXX
64. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	29.9	25.8	25.0	23.6	26.3
A & H Claim Reserve Adequacy					
65. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	28,209,049	26,484,355	24,149,665	23,920,795	15,312,683
66. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	31,090,007	29,523,753	26,940,938	23,877,181	23,838,564
67. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	785,593,616	781,579,731	705,488,497	683,148,393	552,104,920
68. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	682,228,703	686,116,778	661,944,766	554,124,894	455,467,421
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
69. Industrial life (Col. 2)					
70. Ordinary - life (Col. 3)	1,591,952	839,349	2,082,215	(239,552)	1,597,266
71. Ordinary - individual annuities (Col. 4)	(11,106)	16,011	605,997	12,489	5,775
72. Ordinary-supplementary contracts (Col. 5)	(20,482)	(9,630)	46	107	(7,117)
73. Credit life (Col. 6)					
74. Group life (Col. 7)	503	(229)	352	1,238	183
75. Group annuities (Col. 8)					
76. A & H-group (Col. 9)	1,187,634	3,730,841	4,256,025	1,907,205	4,174,624
77. A & H-credit (Col. 10)					
78. A & H-other (Col. 11)	(99,364,028)	(10,307,430)	(14,944,384)	(125,933,785)	(97,119,776)
79. Aggregate of all other lines of business (Col. 12)	3,387,598	3,434,707	(5,900)	25,162,472	3,393,213
80. Total (Col. 1)	(93,227,929)	(2,296,380)	(8,005,649)	(99,089,826)	(87,955,832)

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance (a)
	1	2	3	4	5	6	Number of		9	
	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	7 Policies	8 Certificates	Amount of Insurance (a)	
1. In force end of prior year			26,262	261,618	37	291	4	30	471	262,380
2. Issued during year										
3. Reinsurance assumed										
4. Revived during year			24	2,868						2,868
5. Increased during year (net)			4	386						386
6. Subtotals, Lines 2 to 5			28	3,254						3,254
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			26,290	264,872	37	291	4	30	471	265,634
Deductions during year:										
10. Death			728	6,955			XXX			6,955
11. Maturity			23	175			XXX			175
12. Disability							XXX			
13. Expiry			63	521	36	284		1	7	812
14. Surrender			796	8,817						8,817
15. Lapse			251	3,372						3,372
16. Conversion				65			XXX	XXX	XXX	65
17. Decreased (net)				69					38	107
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals, (Lines 10 to 19)			1,861	19,974	36	284		1	45	20,303
21. In force end of year, (Line 9 minus Line 20)			24,429	244,898	1	7	4	29	426	245,331
22. Reinsurance ceded end of year	XXX		XXX	59,494	XXX	7	XXX	XXX		59,501
23. Line 21 minus Line 22	XXX		XXX	185,404	XXX	(b)	XXX	XXX	426	185,830
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)										

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group \$; Individual \$

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends .....	.XXX		.XXX	.499
25. Other paid-up insurance			7,657	34,381
26. Debit ordinary insurance .....	.XXX	.XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies - decreasing .....			.176	.1,096
28. Term policies - other .....			.741	.41,726
29. Other term insurance - decreasing .....	.XXX		.XXX	.210
30. Other term insurance .....	.XXX		.XXX	.4,545
31. Totals, Line 27 to 30 .....			.917	.47,577
Reconciliation to Lines 2 and 21:				
32. Term additions .....	.XXX		.XXX	
33. Totals, extended term insurance .....	.XXX	.XXX	1,462	10,591
34. Totals, whole life and endowment			22,050	186,731
35. Total (Lines 31 to 34)			24,429	244,899

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary			229,699	15,200
38. Credit Life (Group and Individual) .....			.7	
39. Group			427	
40. Totals (Lines 36 to 39)			230,133	15,200

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
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 shared groups is counted on a pro-rata basis	1	.XXX	29	.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 (a)	11,575
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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.....
47.2 \$3,000 per family plan unit

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium .....			.806	.2,008				
49. Disability Income .....			.17	.1				
50. Extended Benefits .....			.XXX	.XXX				
51. Other								
52. Total		(b)	823	(b) 2,009		(b)		(b)

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

**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 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	8	74		
2. Issued during year		138		
3. Reinsurance assumed				
4. Increased during year (net)	1			
5. Total (Lines 1 to 4)	9	212		
Deductions during year:				
6. Decreased (net)	1	133		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	1	133		
9. In force end of year	8	79		
10. Amount on deposit		(a) 1,092,697		(a)
11. Income now payable		2		
12. Amount of income payable	(a) 5,227	(a) 2,267	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year		454		
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)		454		
Deductions during year:				
6. Decreased (net)		39		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)		39		
9. In force end of year		415		
Income now payable:				
10. Amount of income payable	(a)	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a) 74,935	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 865,742	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

	Ordinary		Group		Credit	
	1 Policies	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	297,761	363,356,889	8,161	10,739,716		
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Total (Lines 1 to 4)	297,761	XXX	8,161	XXX		XXX
Deductions during year:						
6. Conversions	XXX	XXX		XXX	XXX	XXX
7. Decreased (net)	23,886	XXX	616	XXX		XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Total (Lines 6 thru 8)	23,886	XXX	616	XXX		XXX
10. In force end of year	273,875 (a)	329,941,886	7,545 (a)	9,493,591		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	1,980	233
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)	17	
5. Total (Lines 1 to 4)	1,997	233
Deductions During Year:		
6. Decreased (net)	242	13
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	242	13
9. In force end of year	1,755	220
10. Amount of account balance	(a) 650,359	(a) 372,730

(a) See paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	31,415,844
2. Current year's realized pre-tax capital gains/(losses) of \$10,834,693 Transferred into the Reserve Net of Taxes of \$ 4,073,849	6,760,844
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)	38,176,688
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	5,037,999
6. Reserve as of December 31, current year (Line 4 minus Line 5)	33,138,689

AMORTIZATION

Year of Amortization	1	2	3	4
	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1. 2006	4,782,838	255,161		5,037,999
2. 2007	3,955,253	926,377		4,881,630
3. 2008	2,901,849	818,555		3,720,404
4. 2009	1,978,903	592,007		2,570,910
5. 2010	1,424,383	358,771		1,783,154
6. 2011	1,219,595	104,904		1,324,499
7. 2012	1,274,174	14,496		1,288,669
8. 2013	1,325,956	78,846		1,404,803
9. 2014	1,300,054	150,902		1,450,956
10. 2015	1,170,178	227,543		1,397,720
11. 2016	1,057,462	311,414		1,368,876
12. 2017	917,532	337,853		1,255,385
13. 2018	806,134	310,138		1,116,272
14. 2019	744,444	280,033		1,024,477
15. 2020	662,412	249,038		911,450
16. 2021	581,262	214,500		795,762
17. 2022	531,402	192,202		723,604
18. 2023	523,700	184,306		708,006
19. 2024	567,348	176,146		743,494
20. 2025	603,354	167,874		771,229
21. 2026	647,198	159,339		806,537
22. 2027	667,992	144,709		812,701
23. 2028	558,927	125,651		684,578
24. 2029	428,658	105,038		533,696
25. 2030	339,719	84,275		423,994
26. 2031	221,835	61,806		283,641
27. 2032	118,259	45,058		163,317
28. 2033	66,948	35,736		102,684
29. 2034	30,051	26,413		56,464
30. 2035	8,027	16,314		24,341
31. 2036 and Later		5,439		5,439
32. Total (Lines 1 to 31)	31,415,844	6,760,844		38,176,688

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3+6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1+2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4+5)	
1. Reserve as of December 31, Prior Year	9,506,759	774,460	10,281,219	1,432	409,339	410,771	10,691,990
2. Realized capital gains/(losses) net of taxes - General Account	(6,815,735)		(6,815,735)	9,403	1,846,061	1,855,465	(4,960,270)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(993,539)		(993,539)	(7,527)	(217,432)	(224,960)	(1,218,499)
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	3,977,798	520,472	4,498,270		20,520	20,520	4,518,791
8. Accumulated balances (Lines 1 through 5, - 6 + 7)	5,675,284	1,294,932	6,970,216	3,308	2,058,488	2,061,797	9,032,013
9. Maximum reserve	18,959,153	1,545,152	20,504,305		637,169	637,169	21,141,474
10. Reserve objective	13,068,162	975,886	14,044,048		607,373	607,373	14,651,421
11. 20% of (Line 10 - Line 8)	1,478,576	(63,809)	1,414,766	(662)	(290,223)	(290,885)	1,123,882
12. Balance before transfers (Lines 8 + 11)	7,153,859	1,231,123	8,384,982	2,647	1,768,265	1,770,912	10,155,894
13. Transfers							XXX
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero				(2,647)	(1,131,097)	(1,133,744)	(1,133,744)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	7,153,859	1,231,123	8,384,982	(0)	637,169	637,169	9,022,151

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
LONG-TERM BONDS												
1		Exempt Obligations	167,479,873	XXX	XXX	167,479,873	0.0000		0.0000	0.0000		
2	1	Highest Quality	1,602,449,382	XXX	XXX	1,602,449,382	0.0004	640,980	0.0023	3,685,634	0.0030	4,807,348
3	2	High Quality	866,917,936	XXX	XXX	866,917,936	0.0019	1,647,144	0.0058	5,028,124	0.0090	7,802,261
4	3	Medium Quality	63,771,223	XXX	XXX	63,771,223	0.0093	593,072	0.0230	1,466,738	0.0340	2,168,222
5	4	Low Quality	26,823,451	XXX	XXX	26,823,451	0.0213	571,340	0.0530	1,421,643	0.0750	2,011,759
6	5	Lower Quality	273,292	XXX	XXX	273,292	0.0432	11,806	0.1100	30,062	0.1700	46,460
7	6	In or Near Default	14,360	XXX	XXX	14,360	0.0000		0.2000	2,872	0.2000	2,872
8		Total Unrated Multi-Class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9		Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1, Net Admitted Asset)	2,727,729,517	XXX	XXX	2,727,729,517	XXX	3,464,342	XXX	11,635,073	XXX	16,838,922
PREFERRED STOCK												
10	1	Highest Quality	96,099,912	XXX	XXX	96,099,912	0.0004	38,440	0.0023	221,030	0.0030	288,300
11	2	High Quality	12,904,057	XXX	XXX	12,904,057	0.0019	24,518	0.0058	74,844	0.0090	116,137
12	3	Medium Quality	25,000,000	XXX	XXX	25,000,000	0.0093	232,500	0.0230	575,000	0.0340	850,000
13	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14	5	Lower Quality	4,994,757	XXX	XXX	4,994,757	0.0432	215,774	0.1100	549,423	0.1700	849,109
15	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17		Total Preferred Stocks (Sum of Lines 10 thru 16) (Page 2, Line 2.1, Net Admitted Asset)	138,998,726	XXX	XXX	138,998,726	XXX	511,231	XXX	1,420,297	XXX	2,103,545
SHORT-TERM BONDS												
18		Exempt Obligations	20,810,744	XXX	XXX	20,810,744	0.0000		0.0000		0.0000	
19	1	Highest Quality	5,562,000	XXX	XXX	5,562,000	0.0004	2,225	0.0023	12,793	0.0030	16,686
20	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25		Total Short-term Bonds (Sum of lines 18 thru 24)	26,372,744	XXX	XXX	26,372,744	XXX	2,225	XXX	12,793	XXX	16,686

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
DERIVATIVE INSTRUMENTS												
26		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
28	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34		TOTAL (Line 9 + 17 + 25 + 33)	2,893,100,987	XXX	XXX	2,893,100,987	XXX	3,977,798	XXX	13,068,162	XXX	18,959,153
MORTGAGE LOANS												
In Good Standing:												
35		Farm Mortgages			XXX		0.0032 ^(a)		0.0060 ^(a)		0.0095 ^(a)	
36		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
37		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
38		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
39		Commercial Mortgages - All Other	162,647,613		XXX	162,647,613	0.0032 ^(a)	520,472	0.0060 ^(a)	975,886	0.0095 ^(a)	1,545,152
40		In Good Standing With Restructured Terms			XXX		0.0179 ^(b)		0.0397 ^(b)		0.0640 ^(b)	
Overdue, Not in Process:												
41		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
42		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
43		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
44		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
45		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
In Process of Foreclosure:												
46		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
47		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
48		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
49		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
50		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
51		Total Schedule B Mortgages (Sum of Lines 35 thru 50) (Page 2, Line 3, Net Admitted Asset)	162,647,613		XXX	162,647,613	XXX	520,472	XXX	975,886	XXX	1,545,152
52		Total Schedule DA Mortgages			XXX		XXX ^(c)		XXX ^(c)		XXX ^(c)	
53		Total Mortgage Loans on Real Estate (Line 51 + 52)	162,647,613		XXX	162,647,613	XXX	520,472	XXX	975,886	XXX	1,545,152

(a) Times the Company's Experience Adjustment Factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a Company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated - Public		XXX	XXX		0.0000		0.1000 ^(d)		0.1000 ^(d)	
2		Unaffiliated - Private		XXX	XXX		0.0000		0.1600		0.1600	
3		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
Affiliated - Investment Subsidiary:												
5		Fixed Income - Exempt Obligations		XXX			XXX		XXX		XXX	
6		Fixed Income - Highest Quality		XXX			XXX		XXX		XXX	
7		Fixed Income - High Quality		XXX			XXX		XXX		XXX	
8		Fixed Income - Medium Quality		XXX			XXX		XXX		XXX	
9		Fixed Income - Low Quality		XXX			XXX		XXX		XXX	
10		Fixed Income - Lower Quality		XXX			XXX		XXX		XXX	
11		Fixed Income - In/Near Default		XXX			XXX		XXX		XXX	
12		Unaffiliated Common Stock - Public					0.0000		0.1000 ^(d)		0.1000 ^(d)	
13		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14		Mortgage Loans					^(c)		^(c)		^(c)	
15		Real Estate					^(e)		^(e)		^(e)	
16		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
17		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
18		Total Common Stock (Sum of Lines 1 thru 17)(Page 2, Line 2.2, Net Admitted Asset)					XXX		XXX		XXX	
REAL ESTATE												
19		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
20		Investment Properties					0.0000		0.0750		0.0750	
21		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
22		Total Real Estate (Sum of Lines 19 thru 21)					XXX		XXX		XXX	
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
23		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
24	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
25	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
26	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
27	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
28	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
29	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
30		Total with Bond characteristics (Sum of Lines 23 thru 29)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
31	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
32	2	High Quality	2,725,000	XXX	XXX	2,725,000	0.0019	5,178	0.0058	15,805	0.0090	24,525
33	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
34	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
35	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
36	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
37		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
38		Total with Preferred Stock characteristics (Sum of Lines 31 thru 37)	2,725,000	XXX	XXX	2,725,000	XXX	5,178	XXX	15,805	XXX	24,525
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing:												
39		Farm Mortgages			XXX		0.0032 (a)		0.0060 (a)		0.0095 (a)	
40		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
42		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43		Commercial Mortgages - All Other			XXX		0.0032 (a)		0.0060 (a)		0.0095 (a)	
44		In Good Standing With Restructured Terms			XXX		0.0179 (b)		0.0397 (b)		0.0640 (b)	
Overdue, Not in Process:												
45		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
46		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
47		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
48		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
49		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
In Process of Foreclosure:												
50		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
51		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
52		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
53		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
54		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
55		Total with Mortgage Loan Characteristics (Sum of Lines 39 thru 54)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCKS												
56		Unaffiliated Public		XXX	XXX		0.0000		0.1000 ^(d)		0.1000 ^(d)	
57		Unaffiliated Private	1,353,656	XXX	XXX	1,353,656	0.0000		0.1600	216,585	0.1600	216,585
58		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
59		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
60		Affiliated Other - All Other	2,132,892	XXX	XXX	2,132,892	0.0000		0.1600	341,263	0.1600	341,263
61		Total with Common Stock characteristics (Sum of Lines 56 thru 60)	3,486,548	XXX	XXX	3,486,548	XXX		XXX	557,848	XXX	557,848
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
62		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
63		Investment Properties					0.0000		0.0750		0.0750	
64		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
65		Total with Real Estate Characteristics (Lines 62 thru 64)					XXX		XXX		XXX	
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
66		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
67		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
68		State Low Income Housing Tax Credit	562,012			562,012	0.0273	15,343	0.0600	33,721	0.0975	54,796
69		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
70		Total LIHTC	562,012			562,012	XXX	15,343	XXX	33,721	XXX	54,796
ALL OTHER INVESTMENTS												
71		Other Invested Assets - Schedule BA		XXX			0.0000		0.1300		0.1300	
72		Other Short Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
73		Total All Other (Sum of Lines 71 + 72)		XXX			XXX		XXX		XXX	
74		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	6,773,560			6,773,560	XXX	20,520	XXX	607,373	XXX	637,169

(a) Times the Company's Experience Adjustment Factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a Company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).

(e) Determined using same factors and breakdowns used for directly owned real estate.

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Asset Valuation Reserve (Continued)
Basic Contribution, Reserve Objective and Maximum Reserve Calculations Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
NONE								
0599999 - Totals								

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31, prior year.....	
2. Increase (decrease) by adjustment:	
2.1 Totals, Part 1, Column 11	
2.2 Totals, Part 3, Column 7	
3. Cost of acquired, (Totals, Part 2, Column 6, net of encumbrances, Column 7, and net of additions and permanent improvements (Column 9)	
4. Cost of additions and permanent improvements:	
4.1 Totals, Part 1, Column 14.....	
4.2 Totals, Part 3, Column 9	
5. Total profit (loss) on sales, Part 3, Column 14	
6. Increase (decrease) by foreign exchange adjustment:	
6.1 Totals, Part 1, Column 12.....	
6.2 Totals, Part 3, Column 8	
7. Amounts received on sales, Part 3, Column 11 and Part 1, Column 13	
8. Book/adjusted carrying value at end of current period	
9. Total valuation allowance	
10. Subtotal (Lines 8 plus 9)	
11. Total nonadmitted amounts	
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest of mortgages owned, December 31 of prior year	89,696,569
2. Amount loaned during year:	
2.1 Actual cost at time of acquisitions	67,231,890
2.2 Additional investment made after acquisitions	17,768,760
	85,000,650
3. Accrual of discount and mortgage interest points and commitment fees	
4. Increase (decrease) by adjustment	
5. Total profit (loss) on sale	
6. Amounts paid on account or in full during the year	12,049,606
7. Amortization of premium	
8. Increase (decrease) by foreign exchange adjustment	
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	162,647,613
10. Total valuation allowance	
11. Subtotal (Lines 9 plus 10)	162,647,613
12. Total nonadmitted amounts	
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column).....	162,647,613

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Long-Term Invested Assets

1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	12,174,976
2. Cost of acquisitions during year:	
2.1 Actual cost at time of acquisitions	10,452,913
2.2 Additional investment made after acquisitions	10,452,913
3. Accrual of discount	
4. Increase (decrease) by adjustment	(965,864)
5. Total profit (loss) on sale	915,117
6. Amounts paid on account or in full during the year	15,800,631
7. Amortization of premium	2,952
8. Increase (decrease) by foreign exchange adjustment	
9. Book/adjusted carrying value of long-term invested assets at end of current period	6,773,559
10. Total valuation allowance	
11. Subtotal (Lines 9 plus 10)	6,773,559
12. Total nonadmitted amounts	
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	6,773,559

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	167,479,877	165,399,589	167,862,930	170,826,438
	2. Canada				
	3. Other Countries	11,317,177	12,057,531	11,294,968	10,794,527
	4. Totals	178,797,054	177,457,120	179,157,898	181,620,965
States, Territories and Possessions (Direct and guaranteed)	5. United States				
	6. Canada				
	7. Other Countries				
	8. Totals				
Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	9. United States	12,588,311	12,275,255	12,588,980	12,640,000
	10. Canada				
	11. Other Countries				
	12. Totals	12,588,311	12,275,255	12,588,980	12,640,000
Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	13. United States	439,585,909	436,182,614	438,084,104	450,175,241
	14. Canada				
	15. Other Countries				
	16. Totals	439,585,909	436,182,614	438,084,104	450,175,241
Public Utilities (unaffiliated)	17. United States	168,099,454	167,638,752	168,080,054	165,774,583
	18. Canada				
	19. Other Countries	4,712,560	5,254,763	4,706,051	4,865,000
	20. Totals	172,812,014	172,893,515	172,786,105	170,639,583
Industrial and Miscellaneous and Credit Tenant Loans (unaffiliated)	21. United States	1,669,991,121	1,681,550,893	1,672,446,556	1,655,964,544
	22. Canada	70,088,033	73,613,372	70,297,183	69,569,790
	23. Other Countries	178,367,078	179,360,641	178,676,834	184,250,356
	24. Totals	1,918,446,232	1,934,524,906	1,921,420,573	1,909,784,690
Parent, Subsidiaries and Affiliates	25. Totals	5,500,000	5,518,600	5,500,000	5,500,000
	26. Total Bonds	2,727,729,520	2,738,852,010	2,729,537,660	2,730,360,479
PREFERRED STOCKS					
Public Utilities (unaffiliated)	27. United States				
	28. Canada				
	29. Other Countries				
	30. Totals				
Banks, Trust and Insurance Companies (unaffiliated)	31. United States	92,076,752	92,977,589	95,504,816	
	32. Canada				
	33. Other Countries	15,553,722	15,481,503	15,634,480	
	34. Totals	107,630,474	108,459,092	111,139,296	
Industrial and Miscellaneous (unaffiliated)	35. United States	25,000,000	21,750,000	25,000,000	
	36. Canada				
	37. Other Countries	6,368,252	7,001,250	6,368,252	
	38. Totals	31,368,252	28,751,250	31,368,252	
Parent, Subsidiaries and Affiliates	39. Totals				
	40. Total Preferred Stocks	138,998,726	137,210,342	142,507,548	
COMMON STOCKS					
Public Utilities (unaffiliated)	41. United States				
	42. Canada				
	43. Other Countries				
	44. Totals				
Banks, Trust and Insurance Companies (unaffiliated)	45. United States				
	46. Canada				
	47. Other Countries				
	48. Totals				
Industrial and Miscellaneous (unaffiliated)	49. United States				
	50. Canada				
	51. Other Countries				
	52. Totals				
Parent, Subsidiaries and Affiliates	53. Totals				
	54. Total Common Stocks				
	55. Total Stocks	138,998,726	137,210,342	142,507,548	
	56. Total Bonds and Stocks	2,866,728,246	2,876,062,352	2,872,045,208	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value of bonds and stocks, prior year	2,879,823,307	7. Amortization of premium	2,913,015
2. Cost of bonds and stocks acquired, Column 7, Part 3	805,862,400	8. Foreign Exchange Adjustment:	
3. Accrual of discount	2,845,063	8.1 Column 15, Part 1	
4. Increase (decrease) by adjustment:		8.2 Column 19, Part 2, Sec. 1	
4.1 Columns 12 - 14, Part 1	(797,838)	8.3 Column 16, Part 2, Sec. 2	
4.2 Columns 15 - 17, Part 2, Sec. 1	(9,266,694)	8.4 Column 15, Part 4	
4.3 Column 15, Part 2, Sec. 2		9. Book/adjusted carrying value at end of current period	2,866,728,245
4.4 Columns 11 - 13, Part 4	(447,974)	10. Total valuation allowance	
5. Total gain (loss), Column 19, Part 4	12,013,174	11. Subtotal (Lines 9 plus 10)	2,866,728,245
6. Deduct consideration for bonds and stocks disposed of		12. Total nonadmitted amounts	
Column 7, Part 4	820,390,178	13. Statement value of bonds and stocks, current period	2,866,728,245

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Class 1	26,383,203	7,572,157	110,274,378	44,057,246	3,634	188,290,618	6.8	197,822,904	7.2	188,290,617	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	26,383,203	7,572,157	110,274,378	44,057,246	3,634	188,290,618	6.8	197,822,904	7.2	188,290,617	
2. All Other Governments, Schedules D & DA (Group 2)											
2.1 Class 1			488,576	986,754	4,151,980	5,627,310	0.2	6,879,358	0.3	5,138,735	488,576
2.2 Class 2	139,480	637,185	665,736	2,084,842	1,516,754	5,043,997	0.2	6,143,879	0.2	2,414,367	2,629,629
2.3 Class 3			248,480		397,389	645,869	0.0	3,239,891	0.1	645,870	
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	139,480	637,185	1,402,792	3,071,596	6,066,123	11,317,176	0.4	16,263,128	0.6	8,198,972	3,118,205
3. States, Territories and Possessions etc., Guaranteed, Schedules D & DA (Group 3)											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals											
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Class 1		230,547	553,227	9,839,210	1,965,326	12,588,310	0.5	18,248,653	0.7	12,588,311	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		230,547	553,227	9,839,210	1,965,326	12,588,310	0.5	18,248,653	0.7	12,588,311	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Class 1	5,145,543	25,634,362	214,828,700	166,330,514	26,119,822	438,058,941	15.9	562,848,774	20.6	438,058,941	
5.2 Class 2	146,799	948,283	431,886			1,526,968	0.1	9,738,063	0.4	1,526,968	
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	5,292,342	26,582,645	215,260,586	166,330,514	26,119,822	439,585,909	15.9	572,586,837	21.0	439,585,909	

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Class 1			10,585,754	11,232,661	33,960,516	55,778,931	2.0	36,780,422	1.3	55,778,931	
6.2 Class 2	425,617	7,892,314	30,808,909	11,212,882	66,439,743	116,779,465	4.2	128,757,688	4.7	106,698,191	10,081,273
6.3 Class 3											
6.4 Class 4			253,618			253,618	0.0			253,618	
6.5 Class 5											
6.6 Class 6											
6.7 Totals	425,617	7,892,314	41,648,281	22,445,543	100,400,259	172,812,014	6.3	165,538,110	6.1	162,730,740	10,081,273
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Class 1	27,262,824	81,856,498	349,858,412	288,449,558	302,375,896	1,049,803,188	38.1	893,214,878	32.7	908,104,879	141,698,310
7.2 Class 2	1,106,310	42,062,485	280,664,993	112,464,993	276,373,407	712,672,188	25.8	699,596,576	25.6	543,862,069	168,810,119
7.3 Class 3		5,474,136	19,145,313	4,818,639	22,948,679	52,386,767	1.9	64,338,949	2.4	50,088,816	2,297,951
7.4 Class 4		4,093,498	6,339,878	1,876,065	14,260,392	26,569,833	1.0	22,114,771	0.8	25,569,833	1,000,000
7.5 Class 5			273,292			273,292	0.0	30,201	0.0	273,292	
7.6 Class 6			14,360			14,360	0.0	87,695	0.0	14,360	
7.7 Totals	28,369,134	133,486,617	656,296,248	407,609,255	615,958,374	1,841,719,628	66.8	1,679,383,070	61.5	1,527,913,249	313,806,380
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Class 1	1,554,926	7,690,647	13,424,360	23,339,507	4,144,670	50,154,110	1.8	59,911,312	2.2		50,154,110
8.2 Class 2	889,540	4,487,981	8,338,608	10,566,449	2,612,741	26,895,319	1.0	13,100,332	0.5		26,895,319
8.3 Class 3	143,488	711,452	1,648,410	6,735,236		9,238,586	0.3	8,490,062	0.3		9,238,586
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals	2,587,954	12,890,080	23,411,378	40,641,192	6,757,411	86,288,015	3.1	81,501,706	3.0		86,288,015
9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Class 1											
9.2 Class 2				4,000,000		4,000,000	0.1				4,000,000
9.3 Class 3				1,500,000		1,500,000	0.1				1,500,000
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals				5,500,000		5,500,000	0.2				5,500,000

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	60,346,496	122,984,211	700,013,407	544,235,450	372,721,844	1,800,301,408	65.3	XXX	XXX	1,607,960,414	192,340,996
10.2 Class 2	2,707,746	56,028,248	320,910,132	140,329,166	346,942,645	866,917,937	31.4	XXX	XXX	654,501,595	212,416,340
10.3 Class 3	143,488	6,185,588	21,042,203	13,053,875	23,346,068	63,771,222	2.3	XXX	XXX	50,734,686	13,036,537
10.4 Class 4		4,093,498	6,593,496	1,876,065	14,260,392	26,823,451	1.0	XXX	XXX	25,823,451	1,000,000
10.5 Class 5			273,292			(c) 273,292	0.0	XXX	XXX	273,292	
10.6 Class 6			14,360			(c) 14,360	0.0	XXX	XXX	14,360	
10.7 Totals	63,197,730	189,291,545	1,048,846,890	699,494,556	757,270,949	(b) 2,758,101,670	100.0	XXX	XXX	2,339,307,798	418,793,873
10.8 Line 10.7 as a % of Col. 6	2.3	6.9	38.0	25.4	27.5	100.0	XXX	XXX	XXX	84.8	15.2
11. Total Bonds Prior Year											
11.1 Class 1	19,264,099	53,230,907	527,263,516	710,282,717	465,665,062	XXX	XXX	1,775,706,301	65.0	1,578,285,364	197,420,938
11.2 Class 2	2,094,426	26,192,861	340,299,452	144,916,045	343,833,754	XXX	XXX	857,336,538	31.4	746,008,026	111,328,512
11.3 Class 3	325,820	4,694,396	22,452,628	12,701,420	35,894,638	XXX	XXX	76,068,902	2.8	62,687,257	13,381,644
11.4 Class 4		3,508,527	6,693,066		11,913,178	XXX	XXX	22,114,771	0.8	20,641,435	1,473,336
11.5 Class 5			30,201			XXX	XXX	(c) 30,201	0.0	30,201	
11.6 Class 6		41,239	46,456			XXX	XXX	(c) 87,695	0.0	87,695	
11.7 Totals	21,684,345	87,667,930	896,785,319	867,900,182	857,306,632	XXX	XXX	(b) 2,731,344,408	100.0	2,407,739,978	323,604,430
11.8 Line 11.7 as a % of Col. 8	0.8	3.2	32.8	31.8	31.4	XXX	XXX	100.0	XXX	88.2	11.8
12. Total Publicly Traded Bonds											
12.1 Class 1	57,347,773	105,579,140	637,719,363	465,490,075	341,824,063	1,607,960,414	58.3	1,578,285,363	57.8	1,607,960,414	XXX
12.2 Class 2	1,193,803	45,646,903	204,275,955	96,468,098	306,916,836	654,501,595	23.7	746,008,027	27.3	654,501,595	XXX
12.3 Class 3		3,176,185	19,393,794	4,818,639	23,346,069	50,734,687	1.8	62,687,258	2.3	50,734,687	XXX
12.4 Class 4		4,093,498	5,593,496	1,876,065	14,260,392	25,823,451	0.9	20,641,435	0.8	25,823,451	XXX
12.5 Class 5			273,292			273,292	0.0	30,201	0.0	273,292	XXX
12.6 Class 6			14,360			14,360	0.0	87,695	0.0	14,360	XXX
12.7 Totals	58,541,576	158,495,726	867,270,260	568,652,877	686,347,360	2,339,307,799	84.8	2,407,739,979	88.2	2,339,307,799	XXX
12.8 Line 12.7 as a % of Col. 6	2.5	6.8	37.1	24.3	29.3	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	2.1	5.7	31.4	20.6	24.9	84.8	XXX	XXX	XXX	84.8	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	2,998,723	17,405,071	62,294,046	78,745,375	30,897,782	192,340,997	7.0	197,420,938	7.2	XXX	192,340,997
13.2 Class 2	1,513,943	10,381,346	116,634,176	43,861,067	40,025,809	212,416,341	7.7	111,328,513	4.1	XXX	212,416,341
13.3 Class 3	143,488	3,009,403	1,648,410	8,235,236		13,036,537	0.5	13,381,645	0.5	XXX	13,036,537
13.4 Class 4			1,000,000			1,000,000	0.0	1,473,336	0.1	XXX	1,000,000
13.5 Class 5										XXX	
13.6 Class 6										XXX	
13.7 Totals	4,656,154	30,795,820	181,576,632	130,841,678	70,923,591	418,793,875	15.2	323,604,432	11.8	XXX	418,793,875
13.8 Line 13.7 as a % of Col. 6	1.1	7.4	43.4	31.2	16.9	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.2	1.1	6.6	4.7	2.6	15.2	XXX	XXX	XXX	XXX	15.2

(a) Includes \$ 418,793,875 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 24,798,832 current year, \$ 9,500,000 prior year of bonds with Z designations and \$ _____, current year, _____ 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ _____ current year, \$ _____ prior year of bonds with 5* designations and _____, current year, _____ prior year of bonds with 6* designations. "5*" 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.

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Issuer Obligations	26,210,134	7,065,958	109,977,507	43,886,643		187,140,242	6.8	196,295,827	7.2	187,140,241	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	173,069	506,199	296,872	170,602	3,634	1,150,376	0.0	1,527,077	0.1	1,150,376	
1.7 Totals	26,383,203	7,572,157	110,274,379	44,057,245	3,634	188,290,618	6.8	197,822,904	7.2	188,290,617	
2. All Other Governments, Schedules D & DA (Group 2)											
2.1 Issuer Obligations	139,480	637,185	1,402,792	3,071,596	6,066,124	11,317,177	0.4	16,263,126	0.6	8,198,971	3,118,206
2.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
2.3 Defined											
2.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET- BACKED SECURITIES											
2.5 Defined											
2.6 Other											
2.7 Totals	139,480	637,185	1,402,792	3,071,596	6,066,124	11,317,177	0.4	16,263,126	0.6	8,198,971	3,118,206
3. States, Territories, and Possessions Guaranteed, Schedules D & DA (Group 3)											
3.1 Issuer Obligations											
3.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
3.3 Defined											
3.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET- BACKED SECURITIES											
3.5 Defined											
3.6 Other											
3.7 Totals											
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Issuer Obligations		230,547	553,227	9,839,210	1,965,326	12,588,310	0.5	18,248,653	0.7	12,588,311	
4.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
4.3 Defined											
4.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET- BACKED SECURITIES											
4.5 Defined											
4.6 Other											
4.7 Totals		230,547	553,227	9,839,210	1,965,326	12,588,310	0.5	18,248,653	0.7	12,588,311	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Issuer Obligations	343,458	2,400,959	15,843,151	44,839,685	21,407,602	84,834,855	3.1	109,762,993	4.0	84,834,855	
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	1,632,786	6,031,354	4,527,666	3,899,215	966,744	17,057,765	0.6	19,619,966	0.7	17,057,764	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
5.3 Defined	3,316,097	18,150,333	194,889,769	117,591,614	3,745,476	337,693,289	12.2	443,203,879	16.2	337,693,290	
5.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET- BACKED SECURITIES											
5.5 Defined											
5.6 Other											
5.7 Totals	5,292,341	26,582,646	215,260,586	166,330,514	26,119,822	439,585,909	15.9	572,586,838	21.0	439,585,909	

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Issuer Obligations	425,617	7,892,314	41,648,281	22,445,542	100,400,260	172,812,014	6.3	165,538,110	6.1	162,730,740	10,081,273
6.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
6.3 Defined											
6.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
6.5 Defined											
6.6 Other											
6.7 Totals	425,617	7,892,314	41,648,281	22,445,542	100,400,260	172,812,014	6.3	165,538,110	6.1	162,730,740	10,081,273
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Issuer Obligations	14,196,965	81,747,509	445,378,427	285,782,323	601,828,574	1,428,933,798	51.8	1,352,326,768	49.5	1,175,882,282	253,051,516
7.2 Single Class Mortgage-Backed/Asset-Based Securities	2,183,622	13,814,928	42,231,446	30,665,560	8,694,395	97,589,951	3.5	93,589,951		4,000,000	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
7.3 Defined	9,246,602	13,111,074	20,649,500	61,964,638	5,429,793	110,401,607	4.0	116,293,036	4.3	110,401,606	
7.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
7.5 Defined	1,487,990	19,728,888	82,579,274	28,195,835	5,613	131,997,600	4.8	139,859,438	5.1	117,799,364	14,198,236
7.6 Other	1,253,955	5,084,218	65,457,600	1,000,900		72,796,673	2.6	70,903,831	2.6	30,240,045	42,556,628
7.7 Totals	28,369,134	133,486,617	656,296,247	407,609,256	615,958,375	1,841,719,629	66.8	1,679,383,073	61.5	1,527,913,248	313,806,380
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Issuer Obligations	2,587,954	12,890,080	23,411,379	40,641,192	6,757,411	86,288,016	3.1	81,501,706	3.0		86,288,015
8.7 Totals	2,587,954	12,890,080	23,411,379	40,641,192	6,757,411	86,288,016	3.1	81,501,706	3.0		86,288,015
9. Parents, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Issuer Obligations				5,500,000		5,500,000	0.2				5,500,000
9.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
9.5 Defined											
9.6 Other											
9.7 Totals				5,500,000		5,500,000	0.2				5,500,000

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	43,903,608	112,864,552	638,214,764	456,006,191	738,425,297	1,989,414,412	72.1	XXX	XXX	1,631,375,400	358,039,010
10.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES	3,989,477	20,352,481	47,055,984	34,735,377	9,664,773	115,798,092	4.2	XXX	XXX	111,798,091	4,000,000
10.3 Defined	12,562,699	31,261,407	215,539,269	179,556,252	9,175,269	448,094,896	16.2	XXX	XXX	448,094,896	
10.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES								XXX	XXX		
10.5 Defined	1,487,990	19,728,888	82,579,274	28,195,835	5,613	131,997,600	4.8	XXX	XXX	117,799,364	14,198,236
10.6 Other	1,253,955	5,084,218	65,457,600	1,000,900		72,796,673	2.6	XXX	XXX	30,240,045	42,556,628
10.7 Totals	63,197,729	189,291,546	1,048,846,891	699,494,555	757,270,952	2,758,101,673	100.0	XXX	XXX	2,339,307,796	418,793,874
10.8 Line 10.7 as a % of Col. 6	2.3	6.9	38.0	25.4	27.5	100.0	XXX	XXX	XXX	84.8	15.2
11. Total Bonds Prior Year											
11.1 Issuer Obligations	21,631,578	82,611,569	678,769,706	481,775,998	675,148,332	XXX	XXX	1,939,937,183	71.0	1,657,479,737	282,457,444
11.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES		69,545	21,188	490,315	20,565,995	XXX	XXX	21,147,043	0.8	21,147,043	
11.3 Defined			40,544,523	359,531,357	159,421,035	XXX	XXX	559,496,915	20.5	559,496,916	
11.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES						XXX	XXX				
11.5 Defined	52,766	2,993,785	108,539,106	26,102,510	2,171,271	XXX	XXX	139,859,438	5.1	128,554,771	11,304,666
11.6 Other		1,993,034	68,910,797			XXX	XXX	70,903,831	2.6	41,061,512	29,842,320
11.7 Totals	21,684,344	87,667,933	896,785,320	867,900,180	857,306,633	XXX	XXX	2,731,344,410	100.0	2,407,739,979	323,604,430
11.8 Line 11.7 as a % of Col. 8	0.8	3.2	32.8	31.8	31.4	XXX	XXX	100.0	XXX	88.2	11.8
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	39,247,454	82,068,732	499,198,623	343,358,887	667,501,706	1,631,375,402	59.1	1,657,479,738	60.7	1,631,375,402	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES	3,989,477	20,352,481	47,055,984	30,735,377	9,664,772	111,798,091	4.1	21,147,042	0.8	111,798,091	XXX
12.3 Defined	12,562,699	31,261,407	215,539,269	179,556,252	9,175,269	448,094,896	16.2	559,496,915	20.5	448,094,896	XXX
12.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											XXX
12.5 Defined	1,487,990	19,728,888	81,574,511	15,002,362	5,613	117,799,364	4.3	128,554,772	4.7	117,799,364	XXX
12.6 Other	1,253,955	5,084,218	23,901,871			30,240,044	1.1	41,061,511	1.5	30,240,044	XXX
12.7 Totals	58,541,575	158,495,726	867,270,258	568,652,878	686,347,360	2,339,307,797	84.8	2,407,739,978	88.2	2,339,307,797	XXX
12.8 Line 12.7 as a % of Col. 6	2.5	6.8	37.1	24.3	29.3	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	2.1	5.7	31.4	20.6	24.9	84.8	XXX	XXX	XXX	84.8	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	4,656,154	30,795,819	139,016,141	112,647,306	70,923,591	358,039,011	13.0	282,457,445	10.3	XXX	358,039,011
13.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES				4,000,000		4,000,000	0.1			XXX	4,000,000
13.3 Defined										XXX	
13.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES										XXX	
13.5 Defined			1,004,763	13,193,473		14,198,236	0.5	11,304,666	0.4	XXX	14,198,236
13.6 Other			41,555,729	1,000,900		42,556,629	1.5	29,842,320	1.1	XXX	42,556,629
13.7 Totals	4,656,154	30,795,819	181,576,633	130,841,679	70,923,591	418,793,876	15.2	323,604,431	11.8	XXX	418,793,876
13.8 Line 13.7 as a % of Col. 6	1.1	7.4	43.4	31.2	16.9	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.2	1.1	6.6	4.7	2.6	15.2	XXX	XXX	XXX	XXX	15.2

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SCHEDULE DA - PART 2 - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, prior year	12,136,725	12,136,725			
2. Cost of short-term investments acquired	2,549,738,832	2,549,738,832			
3. Increase (decrease) by adjustment					
4. Increase (decrease) by foreign exchange adjustment					
5. Total profit (loss) on disposal of short-term investments					
6. Consideration received on disposal of short-term investments	2,535,502,813	2,535,502,813			
7. Book/adjusted carrying value, current year	26,372,744	26,372,744			
8. Total valuation allowance					
9. Subtotal (Lines 7 plus 8)	26,372,744	26,372,744			
10. Total nonadmitted amounts					
11. Statement value (Lines 9 minus 10)	26,372,744	26,372,744			
12. Income collected during year	439,180	439,180			
13. Income earned during year	439,180	439,180			

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

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SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Owned

1. Book value, December 31, prior year (Line 8, prior year)
2. Cost/Option Premium (Section 2, Column 7)
3. Increase/(Decrease) by Adjustment (Section 1, Column 12) (Section 1, Column 1)
4. Gain/(Loss) on Termination:
 - 4.1 Recognized (Section 3, Column 14)
 - 4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)
5. Consideration Received on Terminations (Section 3, Column 12)
6. Used to Adjust Basis on Open Contracts (Section 1, Column 13)
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:
 - 7.1 Recognized
 - 7.2 Used to Adjust Basis of Hedged Item
8. Book value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7)

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Written

1. Book value, December 31, prior year (Line 8, prior year)
2. Consideration received (Section 2, Column 7)
3. Increase/(Decrease) by Adjustment (Section 1, Column 12) (Section 1, Column 1)
4. Gain/(Loss) on Termination:
 - 4.1 Recognized (Section 3, Column 14)
 - 4.2 Used to Adjust Basis (Section 3, Column 15)
5. Consideration Paid on Terminations (Section 3, Column 12)
6. Used to Adjust Basis on Open Contracts (Section 1, Column 13)
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:
 - 7.1 Recognized
 - 7.2 Used to Adjust Basis
8. Book value, December 31, current year

NONE

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Swaps and Forwards

1. Book value, December 31, prior year (Section 4, Line 8, prior year)	393,747
2. Cost or (Consideration Received) (Section 2, Column 7)	(1,253,925)
3. Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)	
4. Gain/(Loss) on Termination:	
4.1 Recognized (Section 3, Column 14)	(261,936)
4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)	(261,936)
5. Consideration Received (or Paid) on Terminations (Section 3, Column 12)	(729,957)
6. Used to Adjust Basis of Hedged Item on Open Contracts (Section 1, Column 13)	
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:	
7.1 Recognized	
7.2 Used to Adjust Basis of Hedged Item	
8. Book value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7)	(392,158)

SCHEDULE DB - PART D - VERIFICATION BETWEEN YEARS

Futures Contracts and Insurance Futures Contracts

1. Book value, December 31, prior year (Section 4, Line 8, prior year)	
2. Change in total Variation Margin on Open Contracts (Difference between years - Section 1, Column 5)	
3.1 Change in Variation Margin on Open Contracts Used to Adjust Basis of Hedged Item (Section 3, Column 11)	
3.2 Change in Variation Margin on Open Contracts Recognized (Difference between years - Section 1, Column 10)	
4.1 Variation Margin on Contracts Terminated During the Year (Section 3, Column 6)	
4.2 Less:	
4.21 Gain/(Loss) Recognized in Current Year (Section 3, Column 11)	
4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3, Column 12)	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5.1 Net additions to Cash Deposits (Section 2, Column 7)	
5.2 Less: Net Reductions to Cash Deposits (Section 3, Column 9)	
6. Subtotal (Lines 1 - 2 + 3.1 + 3.2 - 4.3 + 5.2)	
7. Disposition of Gain/(Loss) on Contracts Terminated in Prior Year:	
7.1 Recognized	
7.2 Used to Adjust Basis of Hedged Item	
8. Book value, December 31, Current Year (Lines 6 + 7.1 + 7.2)	

NONE

SCHEDULE DB - PART E - VERIFICATION BETWEEN YEARS

Statement Value and Fair Value of Open Contracts

	Statement Value
1. Part A, Section 1, Column 10	
2. Part B, Section 1, Column 10	
3. Part C, Section 1, Column 10	(296,913)
4. Part D, Section 1, Column 9 - 12	
5. Lines (1) - (2) + (3) + (4)	(296,913)
6. Part E, Section 1, Column 4	5,897
7. Part E, Section 1, Column 5	(302,809)
8. Lines (5) - (6) - (7)	
	Fair Value
9. Part A, Section 1, Column 11	
10. Part B, Section 1, Column 11	
11. Part C, Section 1, Column 11	(296,913)
12. Part D, Section 1, Column 9	
13. Lines (9) - (10) + (11) + (12)	(296,913)
14. Part E, Section 1, Column 7	5,897
15. Part E, Section 1, Column 8	(302,809)
16. Lines (13) - (14) - (15)	

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
397767	2005198869	PA	2005	3,000			Reinstatement Misrepresentation
372247	2005201085	OK	2005	2,000			Reinstatement Misrepresentation
414062	2005200444	VA	2005	5,000			Claim already paid
704516	2005201122	NJ	2005	2,000			Policy not in force
467045	2005203799	OK	2005	10,000			Policy not in force
0199999 - Disposed of: Death Claims - Ordinary				22,000			XXX
0599999 - Death Claims - Disposed Of				22,000			XXX
2699999 - Claims Disposed of During Current Year				22,000			XXX
380422	2006222112	GA	2006	5,000		5,000	Claim already paid
523215	2006221277	OK	2006	4,000		4,000	Policy not in force
						(4,500)	Reduction of amounts resisted based on claims experience
2799999 - Resisted: Death Claims - Ordinary				9,000		4,500	XXX
3199999 - Death Claims - Resisted				9,000		4,500	XXX
5299999 - Claims Resisted During Current Year				9,000		4,500	XXX
5399999 Totals				31,000		4,500	XXX

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
									9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	333,957,160	XXX	8,334,377	XXX	XXX	XXX	508,871	XXX	4,862	XXX	323,923,959	XXX	1,043,097	XXX	XXX	XXX	141,994	XXX
2. Premiums earned	344,392,370	XXX	8,602,921	XXX	XXX	XXX	578,516	XXX	2,879	XXX	333,921,328	XXX	1,136,608	XXX	XXX	XXX	150,118	XXX
3. Incurred claims	459,239,540	133.3	10,981,459	127.6			755,948	130.7	18,605	646.2	446,268,269	133.6	1,139,224	100.2			76,035	50.7
4. Cost containment expenses	6,474,839	1.9									6,474,839	1.9						
5. Incurred claims and cost containment expenses (Lines 3 and 4)	465,714,379	135.2	10,981,459	127.6			755,948	130.7	18,605	646.2	452,743,108	135.6	1,139,224	100.2			76,035	50.7
6. Increase in contract reserves	78,040,885	22.7	330,313	3.8			(4,873)	(0.8)			77,618,240	23.2	97,205	8.6				
7. Commissions (a)	39,557,027	11.5	867,932	10.1			60,462	10.5	578	20.1	38,487,248	11.5	123,936	10.9			16,871	11.2
8. Other general insurance expenses	54,482,697	15.8	1,319,312	15.3			83,082	14.4	794	27.6	52,886,023	15.8	170,303	15.0			23,183	15.4
9. Taxes, licenses and fees	9,041,514	2.6	195,687	2.3			13,824	2.4	132	4.6	8,799,677	2.6	28,337	2.5			3,857	2.6
10. Total other expenses incurred	103,081,238	29.9	2,382,931	27.7			157,368	27.2	1,504	52.2	100,172,948	30.0	322,576	28.4			43,911	29.3
11. Aggregate write-ins for deductions	243	0.0	243	0.0														
12. Gain from underwriting before dividends or refunds	(302,444,375)	(87.8)	(5,092,025)	(59.2)			(329,927)	(57.0)	(17,230)	(598.5)	(296,612,968)	(88.8)	(422,397)	(37.2)			30,172	20.1
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(302,444,375)	(87.8)	(5,092,025)	(59.2)			(329,927)	(57.0)	(17,230)	(598.5)	(296,612,968)	(88.8)	(422,397)	(37.2)			30,172	20.1
DETAILS OF WRITE-INS																		
1101. Reserve adjustment on reinsurance ceded	243	0.0	243	0.0														
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	243	0.0	243	0.0														

(a) Includes \$ reported as "Contract, membership and other fees retained by agents."

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	52,741,062	1,796,488		26,136	4,492	50,760,812	144,703		8,431
2. Advance premiums	12,958,758	227,623		8,139	135	12,679,905	40,521		2,435
3. Reserve for rate credits									
4. Total premium reserves, current year	65,699,820	2,024,111		34,275	4,627	63,440,717	185,224		10,866
5. Total premium reserves, prior year	76,135,030	2,292,655		103,920	2,644	73,438,086	278,735		18,990
6. Increase in total premium reserves	(10,435,210)	(268,544)		(69,645)	1,983	(9,997,369)	(93,511)		(8,124)
B. Contract Reserves:									
1. Additional reserves	2,112,655,047	77,707,871		483,162		2,033,311,560	1,152,454		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	2,112,655,047	77,707,871		483,162		2,033,311,560	1,152,454		
4. Total contract reserves, prior year	2,034,614,162	77,377,558		488,035		1,955,693,320	1,055,249		
5. Increase in contract reserves	78,040,885	330,313		(4,873)		77,618,240	97,205		
C. Claim Reserves and Liabilities:									
1. Total current year	768,928,980	33,765,085		1,388,249	1,155	733,141,400	577,432		55,659
2. Total prior year	713,318,711	31,090,007		1,242,393	961	680,265,002	660,161		60,187
3. Increase	55,610,269	2,675,078		145,856	194	52,876,398	(82,729)		(4,528)

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	329,573,908	6,387,813		274,355	17,370	322,107,694	747,425		39,251
1.2 On claims incurred during current year	74,055,365	1,918,569		335,737	1,041	71,284,176	474,529		41,313
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	484,228,757	21,821,236		1,327,434	159	460,973,964	86,033		19,931
2.2 On claims incurred during current year	284,700,222	11,943,848		60,815	996	272,167,436	491,399		35,728
3. Test:									
3.1 Line 1.1 and 2.1	813,802,665	28,209,049		1,601,789	17,529	783,081,658	833,458		59,182
3.2 Claim reserves and liabilities, December 31, prior year	713,318,711	31,090,007		1,242,393	961	680,265,001	660,161		60,187
3.3 Line 3.1 minus Line 3.2	100,483,955	(2,880,958)		359,396	16,568	102,816,657	173,297		(1,005)

PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	16,662,883	2,767,802		508,871		13,386,210			
2. Premiums earned	16,963,031	2,861,825		578,516		13,522,690			
3. Incurred claims	27,917,875	1,840,638		755,948		25,321,289			
4. Commissions	2,059,132			75,410		1,983,722			
B. Reinsurance Ceded:									
1. Premiums written	4,685,837	57,545				4,628,292			
2. Premiums earned	4,792,770	60,431				4,732,339			
3. Incurred claims	8,474,848	258,946				8,215,902			
4. Commissions	1,054,622	14,391				1,040,231			

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SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	409,399		439,387,113	439,796,512
2. Beginning Claim Reserves and Liabilities	369,472		682,381,907	682,751,379
3. Ending Claim Reserves and Liabilities	436,166		734,168,561	734,604,727
4. Claims Paid	342,705		387,600,459	387,943,164
B. Assumed Reinsurance:				
5. Incurred Claims	47,215		27,870,660	27,917,875
6. Beginning Claim Reserves and Liabilities	337,423		43,317,746	43,655,169
7. Ending Claim Reserves and Liabilities	69,336		49,394,586	49,463,922
8. Claims Paid	315,302		21,793,820	22,109,122
C. Ceded Reinsurance:				
9. Incurred Claims	7,528		8,467,320	8,474,848
10. Beginning Claim Reserves and Liabilities	637		13,504,725	13,505,362
11. Ending Claim Reserves and Liabilities			15,139,670	15,139,670
12. Claims Paid	8,165		6,832,375	6,840,540
D. Net:				
13. Incurred Claims	449,086		458,790,453	459,239,539
14. Beginning Claim Reserves and Liabilities	706,258		712,194,928	712,901,186
15. Ending Claim Reserves and Liabilities	505,502		768,423,477	768,928,979
16. Claims Paid	649,842		402,561,904	403,211,746
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	449,085		465,265,292	465,714,377
18. Beginning Reserves and Liabilities	706,258		712,194,928	712,901,186
19. Ending Reserves and Liabilities	505,502		768,423,477	768,928,979
20. Paid Claims and Cost Containment Expenses	649,841		409,036,743	409,686,584

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed for 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 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Amount in Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
NONE											
0799999	Totals										

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE S - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsured	Location	Type of Reinsurance Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
60518	52-0696632	10/01/1996	American Health & Life Insurance Company	Fort Worth, TX - Texas	CO/G	66,003	13,585	1,151,892	2,105		
60518	52-0696632	10/01/1996	American Health & Life Insurance Company	Fort Worth, TX - Texas	CO/I	25,637	9,066	339,122			
65919	04-1590590	07/01/1995	Primerica Life Insurance Company	Duluth, GA - Massachusetts	CO/G	316,681	21,958		69,336		
65919	04-1590590	07/01/1995	Primerica Life Insurance Company	Duluth, GA - Massachusetts	CO/I	958,037	74,406	8,385,482	744,746		
65021	03-0164230	10/11/1994	Stonebridge Life Insurance Company	Baltimore, MD - Vermont	CO/G	2,394,535	483,533	34,379,976			
65021	03-0164230	10/11/1994	Stonebridge Life Insurance Company	Baltimore, MD - Vermont	CO/I	12,809,274	2,084,755	151,052,883	102,525		
65021	03-0164230	10/11/1994	Stonebridge Life Insurance Company	Baltimore, MD - Vermont	CO/I	113,739	15,582	1,263,718	234		
0299999 - Total - Non-Affiliates						16,683,906	2,702,885	196,573,073	918,946		
0399999 Totals						16,683,906	2,702,885	196,573,073	918,946		

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SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Paid Losses	7 Unpaid Losses
60275	59-0676017	01/01/1993	American Bankers Life Assurance Co of FL	Miami, FL - Florida		7
68276	48-1024691	09/01/1985	Employers Reassurance Corporation	Mission, KS - Kansas		40,000
66346	58-0828824	06/01/1982	Munich American Reassurance Company	Atlanta, GA - Georgia		64,326
88099	75-1608507	01/01/1984	Optimum Re Insurance Company	Dallas, TX - Texas	13,706	
90670	43-1178580	07/01/1974	Scottish Re Life Corporation	Charlotte, NC - Delaware		93,002
68713	84-0499703	04/15/1983	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado		162,944
68713	84-0499703	04/15/1983	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado		168,911
82627	06-0839705	06/22/1981	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut		63,117
82627	06-0839705	01/01/2001	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut		5,000
00000	AA-1440043	01/01/1982	Trygg Hansa Insurance Company LTD.	Stockholm, Sweden - Sweden	4,664	
00000	AA-1440043	01/01/1982	Trygg Hansa Insurance Company LTD.	Stockholm, Sweden - Sweden	2,400	
0299999 - Life and Annuity - Non-Affiliates					20,770	597,307
0399999 - Totals - Life and Annuity					20,770	597,307
65900	04-2299444	06/30/1998	Conseco Life Insurance Company	Carmel, IN - Indiana		8,289
0499999 - Accident and Health Affiliates						8,289
86258	13-2572994	10/01/1993	General Re Life Corporation	Stamford, CT - Connecticut		78,960
0599999 - Accident and Health - Non-Affiliates						78,960
0699999 - Totals - Accident and Health						87,249
0799999 - Totals - Life, Annuity and Accident and Health					20,770	684,556

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Re- insurance Ceded	7 Amount in Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Previous Year		11 Current Year	12 Prior Year		
65900	04-229944	06/30/1998	Conseco Life Insurance Company	Carmel, IN - Indiana	CO/I	213,563	96,027	92,026	11,747				
0199999 - Total Authorized General Account - Affiliates						213,563	96,027	92,026	11,747				
60275	59-0676017	01/01/1993	American Bankers Life Assurance Co of FL	Miami, FL - Florida	OTH/I	156,612	893	1,032	2,312				
60291	74-1219404	02/28/1974	American Capitol Insurance Company	Houston, TX - Texas	CO/I			57					
68276	48-1024691	09/01/1985	Employers Reassurance Corporation	Mission, KS - Kansas	CO/I	3,131,484	32,568	34,964	45,433				
68276	48-1024691	11/01/1985	Employers Reassurance Corporation	Mission, KS - Kansas	CO/I	886,854	13,777	4,591	40,840				
68276	48-1024691	11/01/1985	Employers Reassurance Corporation	Mission, KS - Kansas	YRT/I	19,913	911	801	1,504				
68276	48-1024691	11/01/1987	Employers Reassurance Corporation	Mission, KS - Kansas	CO/I	840,000	4,260	5,273	3,417				
86258	13-2572994	03/01/1975	General Re Life Corporation	Stamford, CT - Connecticut	YRT/I	16,975	.97	.91	163				
65676	35-0472300	08/01/1966	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	YRT/I	314,661	9,118	8,850	18,543				
65676	35-0472300	01/01/1971	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	CO/I	34,000	17,827	19,810	202				
65676	35-0472300	04/01/1978	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	CO/I	579,600	265,213	256,908	3,161				
65676	35-0472300	04/01/1978	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	ADB/I		49	49					
65676	35-0472300	04/01/1978	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	DIS/I		16	16					
65676	35-0472300	03/01/1981	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	CO/I	777,322	402,823	419,301	16,032				
66346	58-0828824	11/01/1962	Munich American Reassurance Company	Atlanta, GA - Georgia	YRT/I	58,880	767	953	1,060				
66346	58-0828824	06/01/1982	Munich American Reassurance Company	Atlanta, GA - Georgia	CO/I	3,602,142	1,614,547	1,586,199	107,136				
66346	58-0828824	06/01/1982	Munich American Reassurance Company	Atlanta, GA - Georgia	YRT/I	38,784	372	371	656				
66346	58-0828824	06/01/1982	Munich American Reassurance Company	Atlanta, GA - Georgia	CO/I	1,080,309	8,806	5,604	25,709				
66346	58-0828824	06/01/1982	Munich American Reassurance Company	Atlanta, GA - Georgia	YRT/I	136,146	4,248	3,653	8,162				
85472	13-2740556	09/01/1967	National Security Life & Annuity Company	Cincinnati, OH - New York	CO/I	235,092	176,050	186,527	(4,842)				
85472	13-2740556	01/01/1985	National Security Life & Annuity Company	Cincinnati, OH - New York	CO/I	50,362	2,120	5,882	(13,095)				
85472	13-2740556	01/01/1985	National Security Life & Annuity Company	Cincinnati, OH - New York	CO/I	3,158,516	59,951	64,933	84,250				
88099	75-1608507	06/15/1979	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I			445	(264)				
88099	75-1608507	04/15/1983	Optimum Re Insurance Company	Dallas, TX - Texas	CO/I	430,000	5,070	12,506	(37,498)				
88099	75-1608507	01/01/1984	Optimum Re Insurance Company	Dallas, TX - Texas	CO/I	980,871	7,421	3,204	21,781				
87017	62-1003368	06/30/1975	Revios Reinsurance U.S. Inc.	Toronto, Ontario, Canada - California	YRT/I	403,220	6,196	6,043	10,813				
90670	43-1178580	07/01/1974	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I	4,405,353	106,070	150,528	151,410				
90670	43-1178580	01/01/1980	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I	44,400	3,505	3,525	5,275				
90670	43-1178580	01/01/1980	Scottish Re Life Corporation	Charlotte, NC - Delaware	CO/I	1,214,065	22,319	24,079	35,598				
90670	43-1178580	02/01/1981	Scottish Re Life Corporation	Charlotte, NC - Delaware	CO/I	548,665	11,935	12,099	25,848				
90670	43-1178580	02/01/1981	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I	89,517	3,025	2,650	6,877				
68713	84-0499703	04/15/1983	Security Life of Denver Insurance Co	Atlanta, GA - Colorado	YRT/I	112,807	2,113	2,358	2,982				
68713	84-0499703	04/15/1983	Security Life of Denver Insurance Co	Atlanta, GA - Colorado	CO/I	10,913,155	1,771,048	1,515,176	281,754				
68713	84-0499703	04/15/1983	Security Life of Denver Insurance Co	Atlanta, GA - Colorado	YRT/I	10,483,347	147,564	52,225	335,368				
82627	06-0839705	07/01/1966	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	YRT/I			49	(287)				
82627	06-0839705	08/01/1969	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	MCO/I	20,000			(213)			10,524	
82627	06-0839705	01/01/1971	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	YRT/I	385,599	6,478	7,305	10,222				
82627	06-0839705	09/15/1973	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	YRT/I	99,800	302	269	612				
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	OTH/I	130,000	978	864	3,483				
82627	06-0839705	03/01/1975	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	CO/I			89	(1,652)				
82627	06-0839705	02/01/1979	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	CO/I	37,995	375	330	(850)				
82627	06-0839705	03/01/1981	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	CO/I	2,485,389	1,360,358	1,608,069	62,667				
82627	06-0839705	04/01/1981	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	CO/I	13,504	180	660	(143)				
82627	06-0839705	06/22/1981	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	CO/I	3,055,000	267,332	291,560	29,815				
82627	06-0839705	09/01/1981	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	CO/I	210,862	5,682	5,109	12,707				
82627	06-0839705	09/01/1981	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	YRT/I	1,693,121	24,475	21,450	54,831				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	CO/I	362,893	4,219	2,472	7,928				
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	CO/I	1,883,013	17,046	9,251	48,471				
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	YRT/I			71	(54)				
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	CO/I	2,007,600	48,147	56,326	40,866				
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	YRT/I	30,713	562	672	1,019				
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	YRT/I	107,719	2,419	2,078	5,104				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	YRT/I	27,586	220	182	640				
82627	06-0839705	01/01/2001	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	ADB/I				3,241				
67121	95-1060502	12/01/1976	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	2,045	40	45	69				
0299999 - Total Authorized General Account - Non-Affiliates						57,295,891	6,439,492	6,397,554	1,459,062			10,524	
0399999 - Total Authorized General Account						57,509,454	6,535,519	6,489,580	1,470,809			10,524	

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Re- insurance Ceded	7 Amount in Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Previous Year		11 Current Year	12 Prior Year		
00000	AA-1460115	01/01/1977	Alea Europe LTD	Zurich, Switzerland - Switzerland	YRT/I	61,534	3,036	4,523	5,491				
00000	AA-1460115	01/01/1977	Alea Europe LTD	Zurich, Switzerland - Switzerland	CO/I	49,080	1,507	1,377	3,135				
00000	AA-1320035	01/01/1977	AXA Reassurances	Paris, France - France	YRT/I	76,918	3,816	5,336	8,397				
00000	AA-1320035	01/01/1977	AXA Reassurances	Paris, France - France	CO/I	61,350	1,884	1,721	3,919				
00000	AA-1120037	01/01/1977	Scottish Re Limited	Windsor, Berkshire, England - England	YRT/I	46,151	2,277	3,392	4,103				
00000	AA-1120037	01/01/1977	Scottish Re Limited	Windsor, Berkshire, England - England	CO/I	36,810	1,130	1,033	2,351				
00000	AA-1120037	06/01/1975	Scottish Re Limited	Windsor, Berkshire, England - England	YRT/I	111,800	914	886	1,703				
69175	75-0878926	08/01/1987	States General Life Insurance Company	Fort Worth, TX - Texas	CO/G			230	435				
00000	AA-1440043	01/01/1982	Trygg Hansa Insurance Company LTD	Stockholm, Sweden - Sweden	CO/I	628,447	14,635	16,173	16,333				
00000	AA-1440043	01/01/1982	Trygg Hansa Insurance Company LTD	Stockholm, Sweden - Sweden	YRT/I	45,275	1,019	1,106	1,959				
00000	AA-1440043	01/01/1982	Trygg Hansa Insurance Company LTD	Stockholm, Sweden - Sweden	CO/I	873,849	8,920	3,939	27,068				
0599999 - Total Unauthorized General Account - Non-Affiliates						1,991,214	39,138	39,716	74,895				
0699999 - Total Unauthorized General Account						1,991,214	39,138	39,716	74,895				
0799999 - Total Authorized and Unauthorized General Account						59,500,668	6,574,657	6,529,296	1,545,704			10,524	
1599999 Totals						59,500,668	6,574,657	6,529,296	1,545,704			10,524	

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
									10 Current Year	11 Prior Year		
65900	.04-2299444	06/30/1998	Conseco Life Insurance Company	Carmel, IN - Indiana	.CO/G	14,502	1,464	93,148				
65900	.04-2299444	06/30/1998	Conseco Life Insurance Company	Carmel, IN - Indiana	.CO/I	389,811	88,565	8,382,940				
0199999 - Total Authorized General Account - Affiliates												
39845	.48-0921045	07/01/1986	Employers Reinsurance Corporation	Overland Park, KS - Missouri	OTH/I			48,975				
86258	.13-2572994	10/01/1993	General Re Life Corporation	Stamford, CT - Connecticut	.CO/G	47,129	15,060	989,873				
86258	.13-2572994	10/01/1993	General Re Life Corporation	Stamford, CT - Connecticut	.CO/I	4,248,833	931,536	60,239,918				
87726	.06-0566090	01/01/1993	MetLife Insurance Company of Connecticut	Hartford, CT - Connecticut	OTH/G			550,136				
0299999 - Total Authorized General Account - Non-Affiliates												
0399999 - Total Authorized General Account												
69175	.75-0878926	08/01/1987	States General Life Insurance Company	Fort Worth, TX - Texas	.MCO/G	(3,429)						
0599999 - Total Unauthorized General Account - Non-Affiliates												
0699999 - Total Unauthorized General Account												
0799999 - Total Authorized and Unauthorized General Account												
						4,696,846	1,036,625	70,304,990				
1599999 Totals						4,696,846	1,036,625	70,304,990				

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5+6+7)	Letters of Credit	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols 9+10+11+12+13 But Not in Excess of Col. 8
00000	AA-1460115	01/01/1977	Alea Europe LTD.	4,543			4,543	30,000					4,543
00000	AA-1320035	01/01/1977	AXA Reassurances	5,700			5,700	37,500					5,700
00000	AA-1120037	01/01/1977	Scottish Re Limited	4,321			4,321			22,500			4,321
00000	AA-1440043	01/01/1982	Trygg Hansa Insurance Company LTD.	24,574	7,064		31,638	120,000					31,638
0299999 - General Account Life and Annuity - Non-Affiliates				39,138	7,064		46,202	187,500		22,500			46,202
0399999 - General Account Totals - Life and Annuity				39,138	7,064		46,202	187,500		22,500			46,202
0599999 - General Account Accident and Health - Non-Affiliates													
0699999 - General Account Totals - Accident and Health													
0799999 - Total - General Account				39,138	7,064		46,202	187,500		22,500			46,202
1199999 Total				39,138	7,064		46,202	187,500		22,500			46,202

SCHEDULE S - PART 5

Five Year Exhibit of Reinsurance Ceded Business (000 Omitted)

	1 2006	2 2005	3 2004	4 2003	5 2002
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	6,243	6,649	6,225	7,216	7,896
2. Commissions and reinsurance expense allowances.....	1,212	1,299	1,276	1,335	1,428
3. Contract claims	7,208	8,715	11,217	5,763	7,749
4. Surrender benefits and withdrawals for life contracts	246	8	1,505		27
5. Dividends to policyholders					
6. Reserve adjustments on reinsurance ceded		(24)	(28)	(16)	(42)
7. Increase in aggregate reserve for life and accident and health contracts	4,307	4,722	2,495	2,760	2,946
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	92	439	468	453	589
9. Aggregate reserves for life and accident and health contracts	77,916	73,609	68,887	66,392	63,632
10. Liability for deposit-type contracts					
11. Contract claims unpaid	685	798	506	115	751
12. Amounts recoverable on reinsurance	21	596	562	395	1,651
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends (not included in Line 10).....					
15. Commissions and reinsurance expense allowances unpaid		74	87	85	94
16. Unauthorized reinsurance offset					14
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Funds deposited by and withheld from (F)	23	23	23	23	
18. Letters of credit (L)	188	188	190	190	335
19. Trust agreements (T)			49	5,348	5,294
20. Other (O)					

SCHEDULE S - PART 6

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 10)	3,059,640,270	163,609	3,059,803,879
2. Reinsurance (Line 14)	453,870	(453,870)	
3. Premiums and considerations (Line 13)	4,823,649	91,561	4,915,210
4. Net credit for ceded reinsurance	XXX	78,854,904	78,854,904
5. All other admitted assets (balance)	136,582,543		136,582,543
6. Total assets excluding Separate Accounts (Line 24)	3,201,500,332	78,656,203	3,280,156,535
7. Separate Account assets (Line 25)			
8. Total assets (Line 26)	3,201,500,332	78,656,203	3,280,156,535
LIABILITIES, CAPITAL AND SURPLUS (PAGE 3)			
9. Contract reserves (Lines 1 and 2)	2,980,594,051	77,916,272	3,058,510,323
10. Liability for deposit-type contracts (Line 3)	2,151,674		2,151,674
11. Claim reserves (Line 4)	28,904,950	684,556	29,589,506
12. Policyholder dividends/reserves (Lines 5 through 7)	6		6
13. Premium & annuity considerations received in advance (Line 8)	13,041,431	57,910	13,099,340
14. Other contract liabilities (Line 9)	33,205,956	(2,534)	33,203,422
15. Reinsurance in unauthorized companies (Line 24.2)			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3)	22,500	XXX	22,500
17. All other liabilities (balance)	26,203,108		26,203,108
18. Total liabilities excluding Separate Accounts (Line 26)	3,084,123,676	78,656,203	3,162,779,879
19. Separate Account liabilities (Line 27)			
20. Total liabilities (Line 28)	3,084,123,676	78,656,203	3,162,779,879
21. Capital & surplus (Line 38)	117,376,656	XXX	117,376,656
22. Total liabilities, capital & surplus (Line 39)	3,201,500,332	78,656,203	3,280,156,535
NET CREDIT FOR CEDED REINSURANCE			
23. Contract reserves	77,916,272		
24. Claim reserves	684,556		
25. Policyholder dividends/reserves			
26. Premium and annuity considerations received in advance	57,910		
27. Liability for deposit-type contracts			
28. Other contract liabilities	(2,534)		
29. Reinsurance ceded assets	453,870		
30. Other ceded reinsurance recoverables	(163,609)		
31. Total ceded reinsurance recoverables	78,946,464		
32. Premiums and considerations	91,561		
33. Reinsurance in unauthorized companies			
34. Other ceded reinsurance payables/offsets			
35. Total ceded reinsurance payable/offsets	91,561		
36. Total net credit for ceded reinsurance	78,854,904		

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			
		2	3	4	5	6	
							Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama	AL	Yes	26,022	36	1,104,901		
2. Alaska	AK	Yes	960		216,570		
3. Arizona	AZ	Yes	106,949		6,576,660		
4. Arkansas	AR	Yes	60,591		2,665,488		
5. California	CA	Yes	202,806	369	27,768,041		
6. Colorado	CO	Yes	60,285		3,033,796		
7. Connecticut	CT	No	56,391	234	718,745		
8. Delaware	DE	Yes	7,246	83	479,955		
9. District of Columbia	DC	Yes	6,052		208,807		
10. Florida	FL	Yes	365,677	606	31,423,018		
11. Georgia	GA	Yes	233,438		5,567,763		
12. Hawaii	HI	Yes	16,659		434,803		
13. Idaho	ID	Yes	18,716		684,771		
14. Illinois	IL	Yes	222,867	33	16,053,497		
15. Indiana	IN	Yes	182,894	193	7,265,789		
16. Iowa	IA	Yes	97,980		6,363,836		
17. Kansas	KS	Yes	78,065		5,257,628		
18. Kentucky	KY	Yes	138,856		4,886,475		
19. Louisiana	LA	Yes	75,237		4,269,718		
20. Maine	ME	Yes	66,358		2,823,080		
21. Maryland	MD	Yes	135,753	96	6,011,165		
22. Massachusetts	MA	Yes	59,630	59	2,445,377		
23. Michigan	MI	Yes	109,094		6,663,847		
24. Minnesota	MN	Yes	130,678		2,915,896		
25. Mississippi	MS	Yes	65,803		2,202,296		
26. Missouri	MO	Yes	183,298		7,188,622		
27. Montana	MT	Yes	38,483	102	1,431,483		
28. Nebraska	NE	Yes	56,425		3,656,153		
29. Nevada	NV	Yes	5,916		752,429		
30. New Hampshire	NH	Yes	3,102		276,231		
31. New Jersey	NJ	Yes	126,965	575	4,260,736		
32. New Mexico	NM	Yes	45,468		1,716,284		
33. New York	NY	No	43,293	439	1,973,756		
34. North Carolina	NC	Yes	207,483		11,446,810		
35. North Dakota	ND	Yes	55,459		2,670,149		
36. Ohio	OH	Yes	257,084	171	11,554,441		
37. Oklahoma	OK	Yes	162,151		8,219,916		
38. Oregon	OR	Yes	31,096		1,380,540		
39. Pennsylvania	PA	Yes	829,726	4,902	22,835,868		
40. Rhode Island	RI	No	1,484	203	60,402		
41. South Carolina	SC	Yes	168,861		3,940,444		
42. South Dakota	SD	Yes	49,433		2,221,596		
43. Tennessee	TN	Yes	140,077	117	6,223,946		
44. Texas	TX	Yes	784,574	1,398	38,549,673		
45. Utah	UT	Yes	13,411	86	1,242,715		
46. Vermont	VT	No	1,632		122,911		
47. Virginia	VA	Yes	150,398		5,598,257		
48. Washington	WA	Yes	59,651		8,262,255		
49. West Virginia	WV	Yes	105,688	175	836,806		
50. Wisconsin	WI	Yes	163,705	35	4,366,263		
51. Wyoming	WY	Yes	21,103		361,842		
52. American Samoa	AS	No					
53. Guam	GU	No					
54. Puerto Rico	PR	No	735		6,761		
55. US Virgin Islands	VI	Yes	10,976	1,399	713		
56. Northern Mariana Islands	MP	No					
57. Canada	CN	No	7,989		11,973		
58. Aggregate Other Alien	OT	XXX					
59. Subtotal	(a)	48	6,250,676	11,310	299,211,895		
90. Reporting entity contributions for employee benefit plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		301		23,307,683		
94. Aggregate of other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		6,250,977	11,310	322,519,578		
96. Plus Reinsurance Assumed	XXX				16,685,408		
97. Totals (All Business)	XXX		6,250,977	11,310	339,204,986		
98. Less Reinsurance Ceded	XXX		1,543,384		5,035,932		
99. Totals (All Business) less Reinsurance Ceded	XXX		4,707,594	11,310	(b) 334,169,054		
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(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						

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.

(a) Insert the number of yes responses except for Canada and Other Alien.

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

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

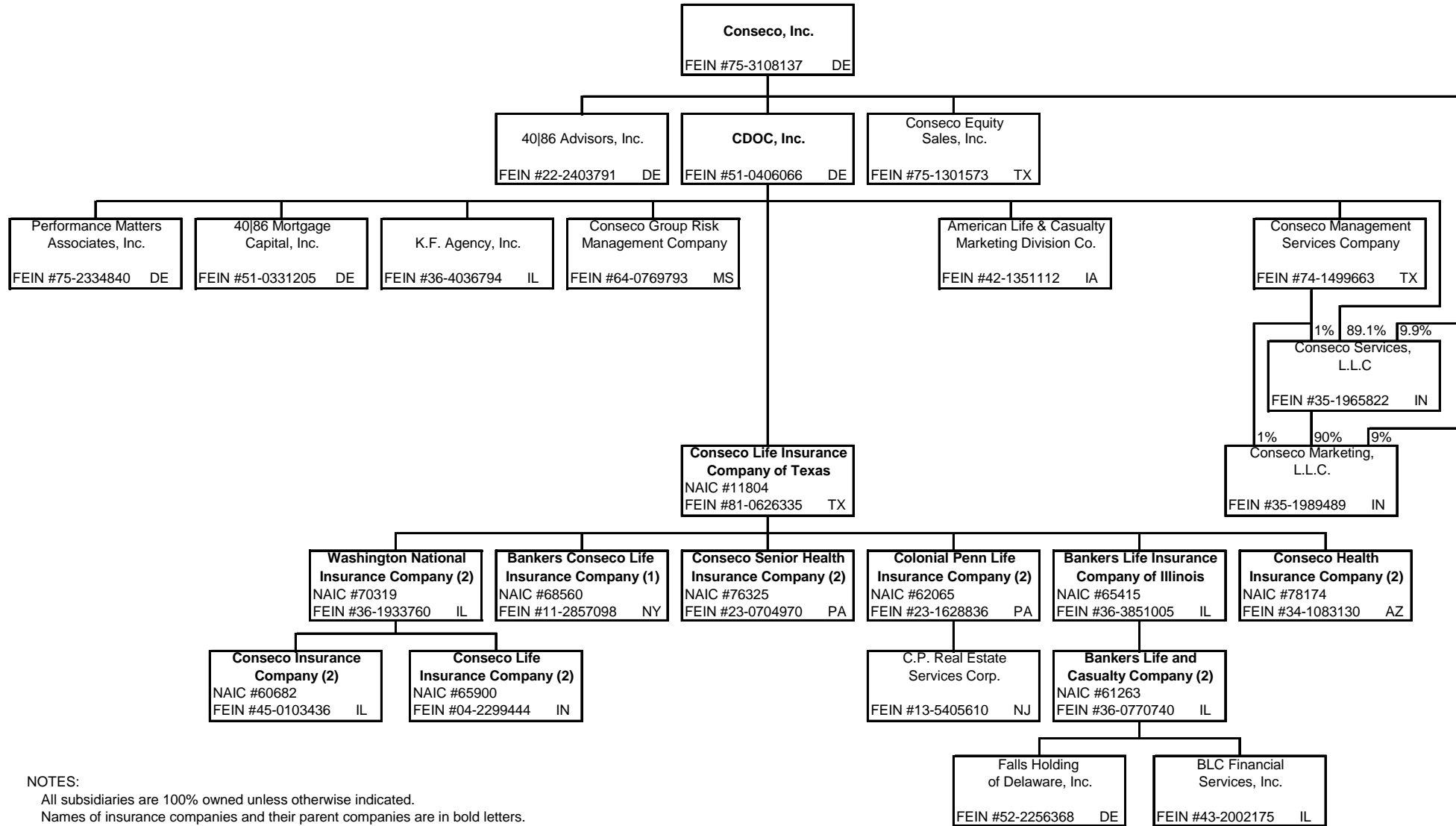
SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					Totals
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
1. Alabama	AL	26,022	36	986	334,610		361,653
2. Alaska	AK	960		12	204,303		205,275
3. Arizona	AZ	106,949		91	6,102,026		6,209,066
4. Arkansas	AR	60,591		652	1,231,928		1,293,171
5. California	CA	202,806	369	2,295	24,929,955		25,135,424
6. Colorado	CO	60,285		(25)	2,751,523		2,811,783
7. Connecticut	CT	56,391	234		682,031		738,657
8. Delaware	DE	7,246	83	346	460,103		467,778
9. District of Columbia	DC	6,052			123,307		129,358
10. Florida	FL	365,677	606	21,623	29,933,053		30,320,959
11. Georgia	GA	233,438		14,460	4,511,905		4,759,804
12. Hawaii	HI	16,659			404,623		421,282
13. Idaho	ID	18,716		30	628,830		647,575
14. Illinois	IL	222,867	33	3,120	15,638,079		15,864,099
15. Indiana	IN	182,894	193	1,190	7,086,539		7,270,816
16. Iowa	IA	97,980		1,384	6,247,111		6,346,476
17. Kansas	KS	78,065		12	4,904,963		4,983,040
18. Kentucky	KY	138,856		10,450	3,854,708		4,004,014
19. Louisiana	LA	75,237		952	2,003,529		2,079,719
20. Maine	ME	66,358		9,466	2,677,997		2,753,820
21. Maryland	MD	135,753	96	3,935	5,842,527		5,982,311
22. Massachusetts	MA	59,630	59	296	2,415,457		2,475,442
23. Michigan	MI	109,094		317	6,597,021		6,706,432
24. Minnesota	MN	130,678		5	2,900,124		3,030,807
25. Mississippi	MS	65,803		6,826	1,651,758		1,724,387
26. Missouri	MO	183,298		5,993	6,662,630		6,851,921
27. Montana	MT	38,483	102	177	1,380,061		1,418,823
28. Nebraska	NE	56,425			3,593,332		3,649,757
29. Nevada	NV	5,916		31	695,077		701,025
30. New Hampshire	NH	3,102			263,061		266,163
31. New Jersey	NJ	126,965	575	6,641	4,163,660		4,297,841
32. New Mexico	NM	45,468		545	1,086,115		1,132,129
33. New York	NY	43,293	439	1,578	1,918,371		1,963,680
34. North Carolina	NC	207,483		6,553	7,627,599		7,841,634
35. North Dakota	ND	55,459			2,656,360		2,711,819
36. Ohio	OH	257,084	171	2,690	11,078,904		11,338,848
37. Oklahoma	OK	162,151		265	4,630,973		4,793,390
38. Oregon	OR	31,096		213	1,351,545		1,382,854
39. Pennsylvania	PA	829,726	4,902	192,207	19,747,946		20,774,781
40. Rhode Island	RI	1,484	203		58,777		60,464
41. South Carolina	SC	168,861		6,500	2,561,414		2,736,775
42. South Dakota	SD	49,433			2,059,461		2,108,894
43. Tennessee	TN	140,077	117	9,371	4,011,098		4,160,662
44. Texas	TX	784,574	1,398	22,868	20,692,224		21,501,064
45. Utah	UT	13,411	86	12	1,228,559		1,242,068
46. Vermont	VT	1,632			121,885		123,517
47. Virginia	VA	150,398		10,277	3,789,412		3,950,087
48. Washington	WA	59,651		335	8,199,301		8,259,287
49. West Virginia	WV	105,688	175	1,577	700,988		808,428
50. Wisconsin	WI	163,705	35	12	4,347,286		4,511,037
51. Wyoming	WY	21,103		15	350,675		371,793
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR	735		16	6,189		6,940
55. U.S. Virgin Islands	VI	10,976	1,399		656		13,031
56. Northern Mariana Islands	MP						
57. Canada	CN	7,989			11,898		19,887
58. Aggregate Other Alien	OT						
59. Totals		6,250,676	11,310	346,298	249,113,466		255,721,749

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) Conseco Life Insurance Company of New York changed its name to Bankers Conseco Life Insurance Company effective June 26, 2006.

(2) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 88:

Conseco Funding, Ltd., Ownership interests: Conseco Insurance Company 77.4%; Conseco Senior Health Insurance Company 22.6%

Eagle Creek C.L.O., Ltd., Ownership interests: Bankers Life and Casualty Company 9.9%; Conseco Health Insurance Company 2.2%; Conseco Insurance Company 4.8%;

Conseco Life Insurance Company 3.9%; Conseco Senior Health Insurance Company 3.3%; Washington National Insurance Company 2.2%

Fall Creek C.L.O., Ltd., Ownership interests: Bankers Life and Casualty Company 11.1%; Colonial Penn Life Insurance Company 2.1%; Conseco Health Insurance Company 2.1%;

Conseco Insurance Company 4.8%; Conseco Life Insurance Company 4.8%; Washington National Insurance Company 3.1%

Cameron Crossing Holdings, L.L.C., Ownership interests: Bankers Life and Casualty Company 65.1%; Conseco Life Insurance Company 34.9%

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

**SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES**

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
68560	42-1351112	American Life & Casualty Mktg. Div. Co.					17,995,768				17,995,768	
	11-2857098	Bankers Consec Life Insurance Co.		17,000,000			(3,924,356)				13,075,644	
65415	36-3851005	Bankers Life Insurance Co. of Illinois					1,328,413				1,328,413	
61263	36-0770740	Bankers Life and Casualty Company	175,000		(24,743,334)		(275,201,980)	13,734			(299,756,580)	(16,471)
	20-8513228	Cameron Crossing Holdings, L.L.C.			10,990,322						10,990,322	
	51-0406066	CDOC, Inc.	72,500,000	(287,000,000)			(155,431)			68,234,266	(146,421,165)	
62065	23-1628836	Colonial Penn Life Insurance Co.	(150,000,000)	160,000,000	133,314		(28,333,523)	(9,051,421)			(27,251,630)	(34,927,007)
		Conseco Funding, Ltd.			(31,106,399)						(31,106,399)	
	75-3108137	Conseco, Inc.					(12,813,503)				(12,813,503)	
60682	45-0103436	Conseco Insurance Company	(33,825,000)		18,248,907		(72,442,137)				(88,018,230)	
78174	34-1083130	Conseco Health Insurance Company			(2,526,686)		(68,201,638)	(11,288,815)			(82,017,139)	
65900	04-2299444	Conseco Life Insurance Company	(10,000,000)	75,000,000	(12,208,041)		(63,580,967)	44,123,482			33,334,474	26,167,448
11804	81-0626335	Conseco Life Insurance Co. of Texas	157,500,000	(75,000,000)			26,734,927			(68,234,266)	41,000,661	
76325	23-0704970	Conseco Senior Health Insurance Co.	(350,000)	110,000,000	10,462,873		(35,708,246)	145,087			84,549,714	8,759,559
	35-1965822	Conseco Services, L.L.C.					501,044,270				501,044,270	
		Eagle Creek C.L.O., Ltd.			17,800,000						17,800,000	
		Fall Creek C.L.O., Ltd.			16,004,988						16,004,988	
70319	36-1933760	Washington National Insurance Co.	(36,000,000)		(3,055,944)		(37,868,263)	(23,942,067)			(100,866,274)	16,471
	22-2403791	40|86 Advisors, Inc.					48,678,183				48,678,183	
	51-0331205	40 86 Mortgage Capital, Inc.					2,448,483				2,448,483	
9999999 Control Totals												
									XXX			

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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.

MARCH FILING

- 1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?YES.....
- 2. Will the Risk-based Capital Report be filed with the NAIC by March 1?YES.....
- 3. Will the 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?YES.....
- 7. Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?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.....

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

MARCH FILING

- 10. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?NO.....
- 11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?YES.....
- 12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?NO.....
- 13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed by March 1?SEE EXPLANATION.....
- 14. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed by March 1?YES.....
- 15. Will the Workers' Compensation Carve-Out Supplement be filed by March 1?NO.....
- 16. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?YES.....
- 17. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?NO.....

APRIL FILING

- 18. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?YES.....
- 19. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?YES.....
- 20. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?YES.....
- 21. Will the Accident and Health Policy Experience Exhibit be filed by April 1?YES.....

EXPLANATIONS:

- 10.
- 12.
- 13. The Company's participating business is insignificant and the bases for determining the dividend factors, which have been unchanged for several years, are not available.
- 15.
- 17.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

BAR CODE:



Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Value of Land and Buildings	12 Date of Last Appraisal or Valuation
		3 City	4 State								
1005		Plymouth	MN		11/23/2005	5.530	4,412,500			5,975,000	11/18/2005
1011		St. Paul	MN		01/24/2006	5.990	2,845,008			3,625,000	12/30/2005
1019		Brooklyn	NY		11/08/2005	5.630	3,836,248			5,114,997	09/29/2005
1023		St. Cloud	MN		11/15/2005	5.770	3,163,569			5,145,000	10/01/2005
1033		Novi	MI		03/16/2006	5.990	3,981,025			5,800,000	01/18/2006
1035		Naperville	IL		03/13/2006	6.050	952,260			1,220,000	01/14/2006
1037		Glendale	AZ		01/27/2006	5.870	2,913,934			3,735,000	01/12/2006
1041		Wichita	KS		03/30/2006	5.840	2,160,513			3,230,000	02/21/2006
1042		Salisbury	NC		06/14/2006	6.000	2,037,500			2,725,000	05/18/2006
1043		Annapolis	MD		04/04/2006	5.780	3,888,921			5,185,228	03/09/2006
1051		Roseville	CA		05/15/2006	6.100	1,887,643			2,625,000	10/12/2005
1054		Oklahoma City	OK		03/20/2006	5.860	3,488,762			4,950,000	02/10/2006
1084		Stratham	NH		03/02/2006	5.780	4,951,351			7,300,000	01/27/2006
1105		Minneapolis	MN		05/03/2006	6.220	2,421,000			4,300,000	04/03/2006
1114		Charlotte	NC		10/30/2006	6.350	1,950,000			2,665,000	08/30/2006
1135		Noblesville	IN		08/21/2006	6.250	1,283,073			1,610,000	07/19/2006
1136		Minneapolis	MN		05/19/2006	6.190	5,785,365			10,725,000	04/27/2006
1147		Hampton	VA		12/08/2006	6.450	109,811			146,414	09/29/2006
1166		Schaumburg	IL		10/05/2006	6.350	1,997,266			2,850,000	08/09/2006
1172		Naples	FL		11/02/2006	6.540	1,800,180			2,400,240	08/02/2006
1175		Greenwood	IN		11/06/2006	6.540	2,000,000			3,200,000	06/20/2006
1186		Spartanburg	SC		09/06/2006	6.400	2,773,161			3,697,548	08/07/2006
1192		Glendale	AZ		09/25/2006	6.390	1,471,939			1,962,585	06/25/2006
1195		Bellevue	WA		10/17/2006	6.270	770,921			1,027,895	07/28/2006
1198		Naples	FL		12/27/2006	6.520	5,500,000			7,250,000	07/26/2006
1215		South Bend	IN		11/16/2006	6.300	3,875,000			5,050,000	09/15/2006
1247		Indianapolis	IN		10/13/2006	6.110	3,022,051			3,862,500	09/22/2006
1250		Mason	OH		12/26/2006	6.040	3,900,000			5,285,000	12/11/2006
1253		Mishawaka	IN		12/14/2006	6.440	3,093,850			4,125,134	08/18/2006
1254		Charlotte	NC		10/31/2006	6.210	6,582,649			10,530,000	09/22/2006
135005		Hialeah	FL		09/06/2001	7.875	4,707,569			6,900,000	07/12/2001
135006		Louisville	KY		03/14/2002	7.455	5,567,927			8,001,176	12/04/2001
135046		Winchester	VA		06/14/2005	5.770	3,685,831			4,950,000	04/15/2005
135048		Tucson	AZ		06/24/2005	5.650	4,025,000			5,366,667	06/09/2005
275001		Stratham	NH		09/05/2001	8.100	2,061,812			3,135,000	08/02/2001
275002		Bedford	MA		09/20/2001	8.100	2,409,263			3,500,000	07/10/2001
275003		The Woodlands	TX		09/27/2001	7.650	2,859,682			4,300,000	09/01/2001
275005		Murrieta	CA		12/20/2001	7.500	2,775,857			4,050,000	10/22/2001
275006		Tulsa	OK		12/28/2001	7.375	4,006,680			5,800,000	12/13/2001
275007		Louisville	KY		01/10/2002	7.125	6,084,396			8,800,000	02/26/2001
275008		Diamond Bar	CA		03/12/2002	7.500	8,691,187			12,520,925	01/23/2002
275009		Louisville	KY		05/16/2002	7.500	9,522,728			13,693,699	08/27/2001
275010		Winterhaven	FL		08/29/2002	7.500	4,912,465			7,000,000	08/22/2002
275013		Valencia	CA		12/23/2004	5.850	1,248,496			1,664,661	08/01/2005
275014		Epping	NH		01/27/2005	6.040	5,558,817			8,750,000	01/20/2005
275016		Marietta	GA		06/02/2005	5.900	1,150,324			1,660,000	05/12/2005
276002		Topsham	ME		01/23/1997	8.620	1,067,499			2,006,000	01/22/1997
276008		Chester	MD		05/05/1998	7.440	1,500,761			2,630,000	06/24/1997
276011		Vestavia Hills	AL		05/27/1999	7.250	1,955,819			3,600,000	11/10/1998
0599999 - Mortgages in good standing - Commercial Mortgages - All Other							162,647,613			235,645,670	XXX
0899999 - Total - Mortgages in Good Standing							162,647,613			235,645,670	XXX
9999999 Totals							162,647,613			235,645,670	XXX

General Interrogatory:

1. Mortgages in good standing	\$	unpaid taxes	\$	interest due and unpaid.
2. Restructured mortgages	\$	unpaid taxes	\$	interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure	\$	unpaid taxes	\$	interest due and unpaid.
4. Mortgages in process of foreclosure	\$	unpaid taxes	\$	interest due and unpaid.

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE B - PART 2

Showing ALL Mortgage Loans SOLD, Transferred or Paid in Full During the Year

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book Value/Recorded Investment Excluding Accrued Interest at Disposition	10 Consideration Received	11 Foreign Exchange Profit (Loss) on Sale	12 Realized Profit (Loss) on Sale	13 Total Profit (Loss) on Sale
	City	State										
1151.....	Cincinnati.....	OH.....		04/17/2006.....				444,034.....	444,034.....			
276003.....	Lansing.....	MI.....		04/10/1997.....	1,026,557.....			1,012,491.....	1,012,491.....			
0199999 - Mortgages closed by repayment												
275008.....	Diamond Bar.....	CA.....		03/12/2002.....	2,000,000.....			2,000,000.....	2,000,000.....			
275009.....	Louisville.....	KY.....		05/16/2002.....	5,000,000.....			5,000,000.....	5,000,000.....			
0299999 - Mortgages sold												
9999999 Totals					8,026,557			8,456,525	8,456,525			

E05

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Additional Investment During Year Actual Cost	12 Fair Value	13 Amount of Encumbrances	14 Book/Adjusted Carrying Value Less Encumbrances	15 Increase (Decrease) by Adjustment	16 Increase (Decrease) by Foreign Exchange Adjustment	17 Investment Income	18 Commitment for Additional Investment	19 Percentage use of Ownership
			City	State														
000000-00-0	SCP Equity Partners, LP		Wilmington	Delaware	SCP Equity Partners, LP		09/30/1997	1	4,392,518		1,353,656		1,353,656	(352,247)				2.057
1599999 - Joint Venture Interests - Common Stock - Unaffiliated									4,392,518		1,353,656		1,353,656	(352,247)				XXX
20847C-AB-4	Conseco Funding Ltd CBO Units 144A			Cayman Islands	Salomon Smith Barney		08/13/1998	7	840,407		1,367,854		1,367,854	169,574		357,873		22.609
269490-AE-1	Eagle Creek CLO Ltd 06-11 S2			Cayman Islands	Bank of America		02/28/2006	7	743,328		765,038		765,038	15,038		6,672		3.290
1699999 - Joint Venture Interests - Common Stock - Affiliated									1,583,735		2,132,892		2,132,892	184,612		364,545		XXX
309588-AC-5	Farmers Insurance Exchange Capital, 7.05%, 7/15/2028		Los Angeles	California	Salomon Smith Barney	2	08/05/1998		2,822,319		2,843,619		2,725,000	(90,638)		192,113		XXX
2199999 - Surplus Debentures, etc. - Unaffiliated									2,822,319		2,843,619		2,725,000	(90,638)		192,113		XXX
000000-00-0	TCF CON/GA, LLC		Charlotte	North Carolina	TCF CON/GA, LLC		02/24/2005		154,226		145,436		145,436	(7,389)				7.810
000000-00-0	US Bancorp Missouri Tax Credit Fund 2002A, LLC		St. Louis	Missouri	US Bancorp Community Development Corp.		07/29/2002		692,027		416,576		416,576	(68,849)				14.999
3199999 - State Low Income Housing Tax Credit - Unaffiliated									846,253		562,012		562,012	(76,238)				XXX
3799999 - Total Unaffiliated									8,061,090		4,759,287		4,640,668	(519,123)		192,113		XXX
3899999 - Total Affiliated									1,583,735		2,132,892		2,132,892	184,612		364,545		XXX
3999999 Totals									9,644,825		6,892,179		6,773,560	(334,511)		556,658		XXX

E06

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income	
		3 City	4 State												
000000-00-0-0599999	Mineral Rights - Unaffiliated	Fort Worth	Texas	Westco Family Limited Partnership	12/31/1992	.400			.400	.887,441		.887,041	.887,041		
20847C-AC-2-1699999	Conseco Funding Ltd CBO Units 144A - Joint Venture Interests - Common Stock - Affiliated		Cayman Islands	Liquidation	08/13/1998	8,504,633	(631,353)		7,873,280	7,873,280					
309588-AC-5-2199999	Farmers Insurance Exchange Capital, 7.05%, 7/15/2028 - Surplus Debentures, etc. - Unaffiliated	Los Angeles	California	Various	08/05/1998	7,012,963			7,011,834	7,039,910		28,076	28,076	244,963	
3799999 – Unaffiliated Totals						7,013,363			7,012,234	7,927,351		915,117	915,117	244,963	
3899999 – Affiliated Totals						8,504,633	(631,353)		7,873,280	7,873,280					
3999999 Totals						15,517,996	(631,353)		14,885,514	15,800,631		915,117	915,117	244,963	

E07

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest				Dates		
		3 *	4 Foreign	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/(Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 How Paid	19 Admitted Amount Due & Accrued	20 Gross Amt. Rec. During Year	21 Acquired	22 Maturity
3128X0-3W-7	FED HOME LOAN MTG CORP			1	1	787,392	96,4910	771,933	800,000	788,816		706			5.200	5.360	AO	9,360	41,600	01/10/2005	04/10/2018
3128X0-3W-7	FED HOME LOAN MTG CORP	LS		1	1	1,968,480	96,4910	1,929,832	2,000,000	1,972,041		1,766			5.200	5.360	AO	23,400	104,000	01/10/2005	04/10/2018
3128X1-AR-8	FED HOME LOAN MTG CORP	LS		1	1	6,912,500	97,9170	6,854,204	7,000,000	6,937,909		8,012			5.125	5.290	MN	47,833	358,750	09/12/2003	05/13/2013
3128X2-4V-4	FED HOME LOAN MTG CORP			1	1	5,443,750	96,1420	5,287,827	5,500,000	5,450,976		2,760			5.300	5.400	AO	69,636	291,500	03/31/2004	04/05/2019
3128X2-E8-4	FED HOME LOAN MTG CORP			1	1	5,483,750	97,2980	5,351,429	5,500,000	5,487,513		1,402			5.125	5.160	MS	86,911	281,875	02/26/2004	03/10/2014
3128X2-Q2-1	FED HOME LOAN MTG CORP			1	1	7,992,208	98,4900	7,879,208	8,000,000	7,993,911		690			5.320	5.330	FA	173,787	425,600	01/21/2004	02/04/2014
3128X3-20-5	FED HOME LOAN MTG CORP			1	1	6,485,635	97,5260	6,339,239	6,500,000	6,487,793		1,016			5.500	5.520	JJ	160,875	357,500	05/18/2005	01/19/2016
3128X3-4T-7	FED HOME LOAN MTG CORP			1	1	4,998,000	97,1550	4,857,795	5,000,000	4,998,301		164			5.230	5.230	FA	97,336	261,500	02/10/2005	02/17/2015
3128X3-BH-5	FED HOME LOAN MTG CORP			1	1	2,497,500	98,7340	2,468,373	2,500,000	2,498,047		212			5.450	5.460	AO	26,115	136,250	04/08/2004	04/22/2014
3128X3-Z8-9	FED HOME LOAN MTG CORP			1	1	2,997,000	98,4240	2,952,735	3,000,000	2,997,486		246			5.380	5.390	JD	4,035	161,400	12/16/2004	12/22/2014
31339X-G0-1	FED HOME LOAN BANK			1	1	4,995,000	94,3050	4,715,267	5,000,000	4,995,863		261			5.000	5.000	JD	3,472	250,000	05/29/2003	06/26/2018
31339Y-B5-0	FED HOME LOAN BANK			1	1	11,986,000	95,8120	11,497,500	12,000,000	11,988,353		724			5.125	5.130	JJ	280,167	615,000	06/24/2003	07/17/2018
31339Y-FB-3	FED HOME LOAN BANK			1	1	4,985,000	95,9060	4,795,313	5,000,000	4,987,483		769			5.250	5.270	JJ	114,479	262,500	06/30/2003	07/24/2018
31344A-RJ-0	FED HOME LOAN MTG CORP			1	1	4,240,183	99,2000	4,216,027	4,250,000	4,243,655		905			5.250	5.280	MN	34,708	223,125	10/31/2002	11/05/2012
3136F6-60-7	FED NATL MTG ASSOC			1	1	4,995,000	98,1250	4,906,250	5,000,000	4,995,342		223			5.920	5.930	MN	34,533	296,000	05/12/2005	05/19/2015
3136F6-C9-8	FED NATL MTG ASSOC			1	1	499,500	98,2180	491,094	500,000	499,573		41			5.340	5.350	MS	8,826	26,700	02/15/2005	03/02/2015
3136F6-L2-3	FED NATL MTG ASSOC			1	1	1,498,500	98,6870	1,480,313	1,500,000	1,498,715		121			5.500	5.510	MS	25,438	82,500	02/24/2005	03/10/2015
3136F6-MW-6	FED NATL MTG ASSOC			1	1	2,496,289	98,6870	2,467,188	2,500,000	2,496,935		303			5.500	5.510	MN	16,806	137,500	11/19/2004	11/17/2014
3136F6-PF-0	FED NATL MTG ASSOC			1	1	499,500	98,5620	492,813	500,000	499,611		55			5.185	5.200	JD	2,016	25,925	11/16/2004	12/03/2012
3136F6-Y8-6	FED NATL MTG ASSOC			1	1	1,998,000	98,6870	1,973,750	2,000,000	1,998,216		125			5.700	5.710	MS	29,450	114,000	03/21/2005	03/28/2017
3136F6-Y8-6	FED NATL MTG ASSOC	LS		1	1	3,496,500	98,6870	3,454,063	3,500,000	3,496,878		219			5.700	5.710	MS	51,538	199,500	03/21/2005	03/28/2017
3136F7-C2-8	FED NATL MTG ASSOC			1	1	999,000	98,8750	988,750	1,000,000	999,118		79			5.600	5.610	JD	311	56,000	06/15/2005	06/29/2015
3136F7-DP-9	FED NATL MTG ASSOC			1	1	42,957,000	98,2180	42,234,063	43,000,000	42,962,098		3,437			5.370	5.380	JD	1,160,964	1,154,550	06/24/2005	06/30/2015
3136F7-FK-8	FED NATL MTG ASSOC			1	1	8,790,920	98,8750	8,701,000	8,800,000	8,791,952		717			5.610	5.620	JJ	229,013	492,309	07/12/2005	07/14/2015
713750-AC-4	PERFORADORA CENTRALE TITILE XI			1	1	387,000	98,6810	381,895	387,000	387,000					4.920	4.920	JD	846	19,040	05/03/2004	12/15/2018
71646X-AA-6	AMETHYST TITLE XI			1	1	1,385,432	96,4800	1,336,664	1,385,432	1,385,432					4.240	4.240	JD	27,087	58,742	09/18/2003	01/15/2016
912810-DF-2	US TREASURY BOND	0		1	1	1,022,302	111,2030	772,862	695,000	752,441		(32,563)			12.000	6.540	FA	31,502	83,400	09/08/1995	08/15/2008
912810-DV-7	US TREASURY BOND	0		1	1	101,313	133,2960	133,297	100,000	100,814		(55)			9.250	9.110	FA	3,494	9,250	12/24/1988	02/15/2016
912810-EC-8	US TREASURY BOND	0		1	1	3,236,250	136,8430	4,105,313	3,000,000	3,162,198		(7,617)			8.875	8.160	FA	100,567	266,250	07/18/1989	02/15/2019
912827-2U-5	US TREASURY NOTE			1	1	160,969	100,5700	150,855	150,000	150,551		(1,439)			6.625	5.600	MN	1,290	9,938	11/13/1998	05/15/2007
912827-2U-5	US TREASURY NOTE			1	1	475,025	100,5700	447,538	445,000	446,542		(4,024)			6.625	5.660	MN	3,828	29,481	11/13/1998	05/15/2007
912827-3E-0	US TREASURY NOTE			1	1	501,816	100,6480	503,242	500,000	500,179		(275)			6.125	6.060	FA	11,568	30,625	09/17/1999	08/15/2007
912827-3E-0	US TREASURY NOTE	0		1	1	3,882,096	100,6480	3,708,895	3,685,000	3,702,889		(27,607)			6.125	5.310	FA	85,253	225,706	09/17/1999	08/15/2007
912828-AC-4	US TREASURY NOTE	0		1	1	20,684	99,7650	19,953	20,000	20,057		(150)			4.375	3.590	MN	114	875	07/23/2002	05/15/2007
912828-AN-0	US TREASURY NOTE			1	1	273,883	98,2960	270,316	275,000	274,788		237			3.000	3.090	MN	1,071	8,250	01/10/2003	11/15/2007
912828-AN-0	US TREASURY NOTE	0		1	1	124,492	98,2960	122,871	125,000	124,904		108			3.000	3.090	MN	487	3,750	01/10/2003	11/15/2007
912828-BM-1	US TREASURY NOTE			1	1	448,980	97,1320	437,098	450,000	449,616		206			3.125	3.170	AO	3,013	14,063	05/03/2006	10/15/2008
912828-BM-1	US TREASURY NOTE	0		1	1	2,667,951	97,1320	2,598,303	2,675,000	2,671,967		1,483			3.125	3.190	AO	17,913	83,203	05/03/2006	10/15/2008
912828-BV-1	US TREASURY NOTE			1	1	628,418	97,0620	606,641	625,000	626,475		(690)			3.250	3.120	JJ	9,383	20,313	02/02/2004	01/15/2009
912828-BV-1	US TREASURY NOTE	0		1	1	246,340	97,0620	237,803	245,000	245,578		(271)			3.250	3.120	JJ	3,678	7,963	02/02/2004	01/15/2009
912828-CA-6	US TREASURY NOTE			1	1	490,303	95,7960	478,984	500,000	492,302		907			4.000	4.250	FA	7,554	20,000	01/11/2005	02/15/2014
912828-CE-8	US TREASURY NOTE			1	1	125,420	96,4840	125,430	130,000	127,767		917			3.125	3.910	AO	871	4,063	05/12/2004	04/15/2009
912828-DW-9	US TREASURY NOTE			1	1	246,406	95,3280	238,320	250,000	246,972		307			4.000	4.170	FA	3,777	10,000	08/01/2006	02/15/2015
912828-DW-9	US TREASURY NOTE	0		1	1	2,137,648	95,3280	2,097,219	2,200,000	2,142,834		3,533			4.000	4.533	FA	33,239	76,012	08/01/2006	02/15/2015
912828-EX-4	US TREASURY NOTE			1	1	198,531	99,2960	198,594	200,000	198,754		223			4.500	4.660	FA	3,058	4,500	03/02/2006	02/28/2011
912828-FA-3	US TREASURY NOTE			1	1	772,306	100,2030	776,574	775,000	772,673		367			4.750	4.820	MS	9,405	18,406	04/06/2006	03/31/2011
912828-FW-5	US TREASURY NOTE			1	1	502,813	99,6710	498,359	500,000	502,769		(44)			4.625	4.900	AO	3,961	11,280	11/28/2006	10/31/2011
912833-DH-0	US TREASURY STRIP			1	1	6,675,000	68,4610	6,846,134	10,000,000	6,777,414		102,414			4.840	4.840				09/06/2006	02/15/2015
0199999	Total Bonds - U.S. Government - Issuer Obligations			XXX		166,713,777	XXX	164,199,126	169,667,432	166,329,501		60,920			XXX	XXX		3,053,968	7,359,414	XXX	XXX
36202A-D8-7	GNMA 2 #000127			1	1	4,880	110,6110	5,398	4,880	4,880					12.500	12.320	MON	51	610	01/08/1985	05/20/2014
36202A-E8-6	GNMA 2 #000159			1	1	2,744	110,6110	3,036	2,744	2,744					12.500	12.330	MON	29	343	01/08/1985	07/20/2014
36202A-G3-5	GNMA 2 #000218			1	1	1,750	110,6110	1,935	1,750	1,750					12.500	12.310	MON	18	219	01/08/1985	10/20/2014
36202A-JP-3	GNMA 2 #000270			1	1	4,508	110,1330	4,965	4,508	4,508					12.500	12.330	MON	47	563	01/08/1985	01/20/2015
36203B-LW-4	GNMA #344232			1	1	4,869	107,8030	5,089	4,721	4,838		(125)			8.500	7.570	MON	33	401	05/11/1995	02/15/2023
36204B-S5-3	GNMA #365140			1	1	16,406	107,9180	17,166	15,906	16,309		(14)			8.500	7.550	MON	113	1,352	05/11/1995	09/15/2024
36204G-SJ-2	GNMA #369621			1	1	6,587	107,9740														

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	F	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
36204T-J4-7	GNMA #379283				1	8,567	107.9740	8,968	8,306	8,494			3		8.500	7.520	MON	59	706	05/11/1995	05/15/2025	
36204U-V9-9	GNMA #380540				1	18,042	107.9180	18,878	17,493	17,935	(13)				8.500	7.580	MON	124	1,487	05/11/1995	08/15/2024	
36205B-WX-6	GNMA #385962				1	25,720	107.9180	27,709	25,676	25,698	(2)				8.500	8.370	MON	182	2,182	10/13/1994	10/15/2024	
36205C-4G-2	GNMA #387023				1	12,439	107.9740	13,022	12,061	12,328	(2)				8.500	7.550	MON	85	1,025	05/11/1995	05/15/2025	
36205C-S9-2	GNMA #386744				1	2,170	107.9740	2,271	2,103	2,150	(23)				8.500	7.470	MON	15	179	05/11/1995	05/15/2025	
36205F-YR-8	GNMA #389620				1	29,407	107.9180	31,667	29,343	29,370	(25)				8.500	8.360	MON	208	2,494	10/13/1994	10/15/2024	
36205G-3X-7	GNMA #390614				1	40,241	103.9680	41,910	40,310	40,241	2				8.000	7.960	MON	269	3,225	04/12/1995	03/15/2024	
36205O-GZ-6	GNMA #397216				1	3,840	107.9180	4,135	3,832	3,835					8.500	8.360	MON	27	326	10/13/1994	10/15/2024	
36205U-FF-2	GNMA #400766				1	3,907	102.4950	3,996	3,898	3,898					8.500	8.340	MON	28	331	10/13/1994	09/15/2024	
36205Y-CP-5	GNMA #404278				1	16,940	107.9180	18,242	16,903	16,915	(4)				8.500	8.340	MON	120	1,437	10/13/1994	08/15/2024	
36205Y-DE-9	GNMA #404301				1	14,061	107.9180	15,141	14,030	14,040	(1)				8.500	8.370	MON	99	1,193	10/13/1994	10/15/2024	
36206H-ZU-5	GNMA #412155				1	4,130	107.9740	4,324	4,005	4,089	1				8.500	7.340	MON	28	340	05/11/1995	05/15/2025	
36206R-TR-7	GNMA #419160				1	72,638	102.5620	75,617	73,727	72,804	258				6.500	6.740	MON	399	4,792	12/14/1998	01/15/2029	
36207N-E7-5	GNMA #436758				1	31,220	102.5620	32,501	31,689	31,249	16				6.500	6.800	MON	172	2,060	12/14/1998	02/15/2027	
36208R-ZH-0	GNMA #458944				1	9,781	102.5620	10,182	9,928	9,805	51				6.500	6.750	MON	54	645	12/14/1998	01/15/2029	
36208W-MS-9	GNMA #463069				1	22,530	102.5620	23,437	22,851	22,584	373				6.500	6.750	MON	124	1,485	12/04/1997	01/15/2028	
36208W-XA-6	GNMA #463373				1	60,545	102.5620	62,982	61,409	60,705	(20)				6.500	6.780	MON	333	3,992	12/04/1997	01/15/2028	
36209C-NB-3	GNMA #467616				1	323,004	102.5620	336,006	327,611	323,758	917				6.500	6.700	MON	1,175	21,295	12/04/1997	01/15/2028	
36209C-PA-8	GNMA #467617				1	87,633	102.5620	91,160	88,883	87,859	1,209				6.500	6.780	MON	481	5,777	12/04/1997	01/15/2028	
36210F-PC-4	GNMA #491019				1	264,941	102.5620	275,806	268,915	265,543	445				6.500	6.740	MON	1,457	17,480	12/14/1998	12/15/2028	
36224P-06-8	GNMA #334477				1	28,672	107.6740	29,932	27,799	28,502	(83)				8.500	7.740	MON	197	2,363	05/11/1995	05/15/2022	
36224Y-ZY-8	GNMA #342859				1	1,042	107.8030	1,089	1,010	1,039	(44)				8.500	7.140	MON	7	86	05/11/1995	04/15/2023	
36225A-BA-7	GNMA #780033				1	25,939	102.5620	27,003	26,328	25,975	88				6.500	6.770	MON	143	1,711	12/14/1998	07/15/2024	
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						1,149,153	XXX	1,200,463	1,159,006	1,150,376	3,004				XXX	XXX	XXX	6,722	80,642	XXX	XXX	
0399999 - Total - U.S. Government Bonds						1,67,862,930	XXX	165,399,589	170,826,438	167,479,877	63,924					XXX	XXX	XXX	3,060,690	7,440,056	XXX	XXX
105756-BB-5	FED REP OF BRAZIL	L.S.	F.		3FE	397,300	121.2500	485,000	400,000	397,389	52				8.250	8.310	JJ	14,758	33,000	11/29/2005	01/20/2034	
465138-ZR-9	ST OF ISRAEL	L.S.	F.		1FE	9,058,220	114.0020	13,155,055	2,750,000	3,044,786	(6,075)				7.250	6.330	JD	8,861	199,375	08/16/2004	12/15/2028	
465138-ZR-9	ST OF ISRAEL	L.S.	F.		1FE	1,112,080	114.0020	1,140,020	1,000,000	1,107,195	(2,209)				7.250	6.330	JD	3,222	72,500	08/16/2004	12/15/2028	
50064F-AE-4	REP OF KOREA	L.S.	F.		1FE	493,155	100.1070	500,535	500,000	493,377	191				5.625	5.740	MN	4,609	28,125	10/26/2005	11/03/2025	
50064F-AE-4	REP OF KOREA	L.S.	F.		1FE	493,155	100.1070	500,535	500,000	493,377	191				5.625	5.740	MN	4,609	28,125	10/26/2005	11/03/2025	
698299-AU-8	REP OF PANAMA	L.S.	F.		3FE	248,253	108.2500	270,625	250,000	248,480	131				7.250	7.350	MS	5,337	18,125	11/16/2004	03/15/2015	
70687W-AC-6	PENERBANGAN MALAYSIA BD 144A	L.S.	F.		1FE	487,945	101.1140	505,570	500,000	488,576	631				5.625	5.950	MS	8,281	13,984	05/08/2006	03/15/2016	
78307A-CY-7	RUSSIAN FEDERATION 144A	L.S.	F.		2FE	423,130	104.5000	412,281	394,527	410,511	(3,248)				8.250	6.060	MS	8,228	32,345	07/28/2004	03/31/2010	
78307A-CZ-4	RUSSIAN FEDERATION 144A	L.S.	F.		2FE	2,170,750	113.1250	2,262,500	2,000,000	2,219,118	33,251				5.000	6.010	MS	25,278	100,000	12/15/2005	03/31/2030	
910860-AJ-7	UNITED MEXICAN STATES	L.S.	F.		2FE	972,480	122.0850	1,220,850	1,000,000	975,282	746				8.000	8.280	MS	21,556	80,000	09/17/2002	09/24/2022	
910860-AS-7	UNITED MEXICAN STATES	L.S.	F.		2FE	1,438,500	108.3040	1,624,560	1,500,000	1,439,085	585				6.750	7.080	MS	26,438	50,625	06/21/2006	09/27/2034	
0499999 - Total Bonds - All Other Government - Issuer Obligations						11,294,968	XXX	12,057,531	10,794,527	11,317,176	24,246				XXX	XXX	XXX	131,177	656,204	XXX	XXX	
1099999 - Total - All Other Government Bonds						11,294,968	XXX	12,057,531	10,794,527	11,317,176	24,246					XXX	XXX	XXX	131,177	656,204	XXX	XXX
082419-0P-0	BENSENVILLE IL REF TAX CTF S SER B GO				1FE	503,000	99.3960	496,980	500,000	502,158	(366)				5.560	5.460	JD	2,317	27,800	06/16/2004	06/01/2014	
082419-0T-2	BENSENVILLE IL REF TAX CTF S SER B GO				1FE	501,825	101.4200	507,100	500,000	501,504	(157)				6.080	6.020	JD	2,533	30,400	06/16/2004	06/01/2014	
277335-WB-7	EASTLAKE OH GO				1FE	101,000	98.8630	98,863	100,000	100,873	(91)				5.500	5.350	FA	2,292	5,500	05/17/2005	08/01/2014	
358232-TC-0	FRESNO CA UNI SCH DIST 95 SER H GO				1FE	650,000	100.5980	653,887	650,000	650,000					5.875	5.860	FA	15,911	38,188	01/27/2003	08/01/2009	
416414-Y4-6	HARTFORD CT GO				1FE	1,007,900	97.6860	976,860	1,000,000	1,006,797	(608)				5.510	5.410	FA	22,958	55,100	03/22/2005	08/01/2015	
499422-DL-4	KNOX CNTY KY GO				1FE	1,965,320	95.3640	1,907,280	2,000,000	1,965,326	6				5.875	6.000	JD	9,792		12/19/2006	12/01/2036	
54438C-DS-8	LOS ANGELES CA CMNTY COLLEGE DIST				1FE	499,250	97.1090	485,545	500,000	499,264	14				5.379	5.390	FA	11,206	26,895	09/29/2004	08/01/2024	
657653-CR-0	N BERGEN TWP NJ BRD ED				1FE	505,000	97.9870	494,834	505,000	505,000					5.450	5.450	AO	6,881		05/07/2003	04/01/2023	
707483-GZ-0	PA HILLS PA GO				1FE	3,496,238	97.1240	3,404,196	3,505,000	3,496,752	302				5.450	5.470	JD	15,919	191,023	12/13/2004	12/01/2025	
841354-AM-5	SEAST DUBOIS CNTY SCH CORP GO				1FE	800,094	94.4310	769,613	815,000	801,094	487				5.250	5.400	JJ	19,730	42,788	12/09/2004	01/15/2025	
932432-NG-8	WALLENPAUPACK PA AREA SCH DIST GO				1FE	1,561,604	96.6720	1,512,917	1,565,000	1,561,725	121				5.200	5.220	MS	27,127	81,380	05/10/2005	09/01/2020	
932432-NH-6	WALLENPAUPACK PA AREA SCH DIST GO				1FE	997,750	96.7180	967,180	1,000,000	997,817	67				5.250	5.270	MS	17,500	52,500	05/10/2005	09/01/2021	
1899999 - Total Bonds - Political Subdivisions - Issuer Obligations						12,588,981	XXX	12,275,255	12,640,000	12,588,310	(225)				XXX	XXX	XXX	154,166	579,097	XXX	XXX	
2499999 - Total - Political Subdivisions Bonds						12,588,981	XXX	12,275,255														

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
199112-FS-7	COLUMBUS GA BLDG AUTH LEASE REV.			.1	.1FE	1,245,313	100.6280	1,257,850	1,250,000	1,246,054			.187		5.750	5.780	JJ	35,938	71,875	01/16/2003	01/01/2023
220508-BB-0	CORTE MADERA CA CTFS REV.			.1	.1FE	5,831,994	101.7650	5,831,135	5,730,000	5,829,451	(2,543)				6.091	5.840	FA	90,162		09/20/2006	02/01/2016
249301-CV-2	DENVER CO URBAN RENEWAL AUTH TAX REV.			.1	.1FE	1,017,160	105.2330	1,052,330	1,000,000	1,012,172	(1,189)				7.300	7.080	MS	24,333	73,000	03/07/2002	09/01/2008
25984P-AA-9	DOUGLASVILLE GA CONV CENTER REV.			.1	.1FE	2,319,188	100.8180	2,344,019	2,325,000	2,319,438	.187				5.950	5.970	JD	11,528	138,338	12/17/2004	12/01/2035
260039-HA-3	DOVER DE ELEC REV.			.1	.1FE	1,136,056	98.0470	1,117,736	1,140,000	1,136,761	.347				5.050	5.090	JJ	28,785	57,570	08/12/2004	07/01/2014
260039-HB-1	DOVER DE ELEC REV.			.1	.1FE	498,270	97.9780	489,890	500,000	498,538	.134				5.100	5.140	JJ	12,750	25,500	08/12/2004	07/01/2015
378294-BO-4	GLENDALE AZ MUN PPTY CORP EX REV.			.1	.1FE	927,690	96.3520	963,520	1,000,000	928,894	1,204				5.280	5.970	JJ	26,400		07/19/2006	07/01/2023
378616-EF-9	GLENDORA CA PUB FIN AUTH REV.			.1	.1FE	1,530,000	100.5980	1,539,149	1,530,000	1,530,000					5.620	5.620	MS	28,662	85,986	09/25/2003	09/01/2019
38012C-AK-5	GMH MILITARY HSG NAVY NE REV.			.1	.1FE	500,000	96.2170	481,085	500,000	500,000					5.080	5.080	AO	5,362	25,400	10/28/2004	10/15/2018
38012C-BZ-1	GMH MILITARY HSG NAVY NE REV.			.1	.1FE	500,000	95.4560	477,280	500,000	500,000					5.380	5.380	AO	5,679	26,900	10/28/2004	10/15/2018
38012C-CK-3	GMH MILITARY HSG NAVY NE REV.			.1	.1FE	1,024,170	97.1510	971,510	1,000,000	1,022,927	(739)				6.000	5.790	AO	12,667	60,000	03/28/2005	10/15/2028
411303-CF-5	HANSCOM FAMILY HSG REV.			.1	.1FE	985,510	99.3520	993,520	1,000,000	986,407	427				5.930	6.050	AO	12,519	59,300	11/30/2004	10/15/2028
45188R-L2-3	IL DEV FIN AUTH REV MBIA			.1	.1FE	994,400	106.6570	1,066,570	1,000,000	995,185	221				6.600	6.650	MS	22,000	66,000	05/20/2002	03/01/2022
452143-DW-9	IL SPORTS FACS AUTH REV.			.1	.1FE	515,625	103.2110	516,055	500,000	511,642	(1,468)				5.900	5.460	JD	1,311	29,500	02/10/2004	06/15/2013
454623-XU-8	IN BD BK REV.			.1	.1FE	1,515,000	100.8050	1,527,196	1,515,000	1,515,000					5.850	5.840	JJ	40,867	88,628	12/04/2002	01/15/2013
456567-VN-3	INDUSTRY CA URBAN DEV AGY			.1	.1FE	1,991,420	99.3290	1,986,580	2,000,000	1,993,115	646				5.300	5.350	MN	17,667	106,000	12/16/2003	05/01/2015
456567-WB-8	INDUSTRY CA URBAN DEV AGY			.1	.1FE	2,072,500	101.3590	2,027,180	2,000,000	2,044,329	(10,115)				6.000	5.350	MN	20,000	120,000	01/27/2004	05/01/2008
456567-WP-7	INDUSTRY CA URBAN DEV AGY			.1	.1FE	1,585,960	100.0510	1,575,803	1,575,000	1,583,064	(1,012)				5.500	5.400	MN	14,438	86,625	06/22/2004	05/01/2016
485428-X8-4	KS ST DEV FIN AUTH REV.			.1	.1FE	770,000	96.0070	739,254	770,000	770,000					5.180	5.180	AO	9,972	39,886	04/20/2005	10/01/2021
503687-LL-7	LA MIRADA CA REDEV AGY REV.			.1	.1FE	1,003,750	99.4970	994,970	1,000,000	1,002,359	(436)				5.200	5.140	FA	19,644	52,000	10/28/2003	08/15/2013
537363-DJ-9	LITTLE ROCK AR CAP IMPT REV.			.1	.1FE	1,320,000	94.4880	1,247,242	1,320,000	1,320,000					5.300	5.300	JJ	34,980	69,960	05/28/2003	07/01/2013
541904-DO-8	LOMA LINDA CA REDEV AGY REV.			.1	.1FE	1,559,398	99.8860	1,633,136	1,635,000	1,561,261	1,863				5.650	6.060	JJ	46,189	50,551	04/07/2006	07/01/2025
54438E-HX-9	LOS ANGELES CA CMNTY REDEV AGY REV.			.1	.1FE	508,005	101.8850	509,425	500,000	507,967	(38)				6.150	5.920	MS	15,631		10/16/2006	09/01/2016
54438E-JY-1	LOS ANGELES CA CMNTY REDEV AGY REV.			.1	.1FE	1,492,860	102.9400	1,544,100	1,500,000	1,493,206	346				6.700	6.730	MS	50,808		06/21/2006	09/01/2036
58607E-AZ-7	MEMPHIS CTR CITY REV FIN CORP TENN REV.			.1	.1FE	3,522,451	100.0680	3,537,404	3,535,000	3,523,249	474				5.800	5.830	JD	17,086	205,030	12/03/2004	12/01/2024
592646-MN-2	METRO WASHINGTON DC ARPT AUTH SYS REV.			.1	.1FE	1,004,000	99.9900	999,900	1,000,000	1,003,470	(301)				5.590	5.530	AO	13,975	55,900	03/31/2005	10/01/2015
603923-AR-4	MINNEAPOLIS MN DEV REV.			.1	.1FE	2,541,819	99.5970	2,534,744	2,545,000	2,542,122	304				6.300	6.300	JD	13,361	160,335	03/29/2006	12/01/2035
630337-AD-5	NAPA CA SOLID WASTE REV.			.1	.1FE	1,000,000	100.6500	1,006,500	1,000,000	1,000,000					5.630	5.630	FA	23,458	56,300	12/17/2003	08/01/2019
64711M-UD-7	NM FIN AUTH REV.			.1	.1FE	148,715	97.5000	146,250	150,000	149,048	123				4.875	4.990	JD	609	7,313	01/16/2004	06/01/2013
64711M-UE-3	NM FIN AUTH REV.			.1	.1FE	259,150	97.7580	254,171	260,000	259,335	72				5.000	5.040	JD	1,083	13,000	01/16/2004	06/01/2014
64711M-UT-2	NM FIN AUTH REV.			.1	.1FE	1,875,395	100.5000	1,909,500	1,900,000	1,877,296	750				5.875	5.980	JD	9,302	111,625	01/16/2004	06/01/2027
648539-AL-8	NEW ROCHELLE NY INDL DEV AGY PKG LSE RE.			.1	.1FE	2,567,500	120.6390	3,015,975	2,500,000	2,556,010	(2,749)				7.250	6.970	AO	45,313	181,250	03/04/2002	10/01/2022
650370-AC-6	NEWARK NJ HSG AUTH SPL REV.			.1	.1FE	249,750	95.9970	239,993	250,000	249,766	14				5.950	5.960	JD	1,240	14,875	04/05/2004	12/01/2018
65224P-AU-1	NEWPORT NEWS VA ECON DEV AUTH REV.			.1	.1FE	1,990,980	96.4400	1,928,800	2,000,000	1,991,844	468				5.200	5.240	JJ	52,000	104,000	11/10/2004	07/01/2019
65224P-AV-9	NEWPORT NEWS VA ECON DEV AUTH REV.			.1	.1FE	826,650	97.3720	803,319	825,000	826,395	(109)				5.500	5.470	JJ	22,888	45,375	11/10/2004	07/01/2016
673639-BA-7	OAKLEY CA REDEV AGY TAX			.1	.1FE	1,033,500	101.8140	1,018,140	1,000,000	1,020,130	(4,809)				6.320	5.700	MS	21,067	63,200	01/23/2004	09/01/2010
679101-CP-8	OK ST INDS AUTH LEASE REV.			.1	.1FE	1,275,000	99.5740	1,269,569	1,275,000	1,275,000					5.600	5.590	JJ	35,700	71,400	07/21/2003	07/01/2013
679101-CQ-6	OK ST INDS AUTH LEASE REV.			.1	.1FE	2,000,000	99.9990	1,999,980	2,000,000	2,000,000					5.750	5.740	JJ	57,500	115,000	07/21/2003	07/01/2013
679101-CR-4	OK ST INDS AUTH LEASE REV.			.1	.1FE	2,000,000	100.2670	2,005,340	2,000,000	2,000,000					5.850	5.840	JJ	58,500	117,000	07/21/2003	07/01/2013
68428L-BP-8	ORANGE CNTY CA PENSION OBLIG REV.			.0	.1FE	109,353	106.6950	117,365	110,000	109,944	80				7.210	7.290	MS	2,644	7,931	05/21/1997	09/01/2007
70915C-GU-8	PA ST FIN AUTH REV.			.1	.1FE	535,000	97.9760	524,172	535,000	535,000					5.600	5.600	AO	7,490	29,960	04/28/2005	10/01/2029
70917N-WU-4	PA ST HIGHER EDU FACS AUTH REV.			.1	.1FE	660,000	100.0000	660,000	660,000	660,000					5.800	5.580	AO	9,207	36,828	07/24/2003	04/01/2012
70917N-WV-2	PA ST HIGHER EDU FACS AUTH REV.			.1	.1FE	705,000	100.0000	705,000	705,000	705,000					5.710	5.710	AO	10,064	40,256	07/24/2003	04/01/2013
70917N-WX-0	PA ST HIGHER EDU FACS AUTH REV.			.1	.1FE	955,000	100.0000	955,000	955,000	955,000					5.760	5.760	AO	13,752	55,008	07/24/2003	04/01/2013
73208P-AE-1	POMONA CA PENSION OBLIG REV.			.1	.1FE	1,490,415	99.7560	1,496,340	1,500,000	1,490,588	173				5.832	5.870	JJ	43,740		10/18/2006	07/01/2035
73358T-WK-3	PORT AUTH NY & NJ CONS 145TH REV.			.1	.1FE	1,978,220	98.4050	1,968,100	2,000,000	1,978,292	72				5.750	5.830	MN	19,167		11/07/2006	11/01/2032
74500P-AA-2	PLUEBLO OF SANTA ANA NM CTFS			.1	.1FE	1,274,063	103.3180	1,291,475	1,250,000	1,269,683	(2,007)				5.875	5.570	AO	18,359	73,438	10/01/2004	10/01/2014
748390-AC-5	QUINNAULT INDIAN NATION WA REV.			.1	.1FE	100,000	105.2560	105,256	100,000	100,000					7.850	7.850	JD	654	7,850	07/23/1999	12/01/2011
78775P-AC-7	ST CHARLES CNTY MO PUB ARENA A AUTH REV.			.1	.1FE	523,750	104.2320	521,160	500,000												

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	* For eign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
799385-DR-7	SAN RAMON CA PUB FIN AUTH REV		.1	1FE	494,225		504,165	500,000	494,225					5.900	5.990	FA	5,408		10/12/2006	02/01/2031
799385-DS-5	SAN RAMON CA PUB FIN AUTH REV		.1	1FE	988,690		1,008,310	1,000,000	988,690					5.950	6.030	FA	10,908		10/12/2006	02/01/2038
803093-AW-3	SAPULPA OK MUN AUTH CAP IMPT REV		.1	1FE	2,010,720		1,752,000	2,000,000	2,007,862		(899)			5.650	5.580	JJ	56,500	113,000	08/15/2003	07/01/2015
83754L-AA-5	EDU ENHANCNT FDG TOBACCO REV			2FE	1,279,517		1,264,656	1,262,170	1,272,805		(5,390)			6.720	6.460	JD	7,068	84,818	10/23/2002	06/01/2025
83789N-AE-2	S GATE CA PENSION REV		.1	1FE	1,016,000		987,760	1,000,000	1,014,677		(1,180)			5.420	5.220	JD	4,517	54,200	08/22/2005	06/01/2016
854620-BC-4	STANLEY WI WTR & SEW SYS REV		.1	1FE	1,662,120		1,654,911	1,620,000	1,653,923		(3,505)			6.250	5.900	JJ	50,625	101,250	07/21/2004	07/01/2014
880557-RW-5	TN ST SCH BD AUTH REV		.1	1FE	2,310,000		2,240,942	2,200,000	2,230,189		(21,256)			6.700	5.610	MN	24,567	147,350	11/25/2002	05/01/2008
88880P-AA-2	TOBACCO SETTLEMENT FIN CORP REV			2FE	252,740		100,124	100,255,951	254,163		113			6.360	6.840	MN	2,080	16,278	01/27/2005	12/07/2009
895164-FG-1	TRENTON NJ PKG AUTH REV		.1	1FE	918,330		956,640	1,000,000	920,059		1,729			5.400	6.130	AO	13,500	30,600	05/02/2006	10/01/2026
899524-BD-3	TULSA CNTY OK INDUS AUTH REV		.1	1FE	490,875		464,935	500,000	491,365		393			6.250	5.400	MN	2,990	32,010	10/24/2005	05/20/2024
91857P-AG-2	VACAVILLE CA REDEV AGY REV		.1	1FE	790,946		102,9910	795,000	791,058		113			5.200	5.400	MS	20,538		07/18/2006	09/01/2022
2599999 - Total Bonds - Special Revenue - Issuer Obligations					85,036,835		85,741,888	84,913,121	84,834,853		(65,684)			XXX	XXX	XXX	1,483,230	4,070,634	XXX	XXX
31292H-NH-3	FHLMC #C01292			.1	281,117		100,6870	282,565	281,239		205			6.000	6.050	MON	1,413	16,954	01/09/2002	02/01/2032
31293J-3J-6	FHLMC #C21701			.1	55,787		100,6870	57,134	55,936		11			6.000	6.290	MON	284	3,405	02/11/1999	02/01/2029
31293J-BW-8	FHLMC #C20953			.1	36,008		100,6870	36,877	36,104		187			6.000	6.290	MON	183	2,198	02/11/1999	01/01/2029
31293J-GV-5	FHLMC #C21112			.1	2,065		100,6870	2,115	2,089		25			6.000	6.540	MON	11	126	02/11/1999	01/01/2029
31293K-MB-9	FHLMC #C22154			.1	76,948		100,6870	78,807	77,155		73			6.000	6.280	MON	391	4,696	02/11/1999	02/01/2029
31293L-HQ-0	FHLMC #C22939			.1	38,695		100,6870	39,630	38,807		189			6.000	6.290	MON	197	2,362	02/11/1999	03/01/2029
31293M-FC-1	FHLMC #C23763			.1	38,523		100,6870	39,453	38,640		196			6.000	6.280	MON	196	2,351	02/11/1999	03/01/2029
31296Y-R5-4	FHLMC #A22308			.1	5,182,118		100,6870	5,205,457	5,169,914		(2,632)			6.000	5.910	MON	25,850	310,195	10/08/2004	05/01/2034
31371F-JN-3	FNMA #250569			.1	62,122		100,6560	67,990	67,547		674			6.000	7.650	MON	338	4,053	10/02/1996	05/01/2026
31371M-DS-3	FNMA #255813			.1	11,192,833		96,5930	10,850,909	11,233,552		3,630			5.000	5.000	MON	46,806	561,678	06/09/2005	08/01/2035
31375A-QC-6	FNMA #329051			.1	82,686		101,8750	86,786	85,189		251			6.500	7.050	MON	461	5,537	11/15/1995	12/01/2025
31378C-FM-9	FNMA #394472			.1	8,386		103,7500	8,451	8,145		3			8.000	7.000	MON	54	652	07/09/1997	08/01/2027
2699999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities					17,057,288		16,758,117	17,099,195	17,057,764		2,812			XXX	XXX	XXX	76,184	914,207	XXX	XXX
3133TH-V7-9	CMO FHLMC 2113 OG			.1	4,615,419		99,5450	4,770,317	4,694,533		24,862			6.000	6.460	MON	23,860	286,320	01/14/1999	01/15/2029
3133TS-TA-1	CMO FHLMC 2303 ZD			.1	12,188,400		103,7350	12,921,793	12,456,524		55,126			7.000	7.280	MON	72,663	870,733	05/17/2001	04/15/2031
31359S-5F-3	CMO FNMA 01-24 PD			.1	3,557,178		103,5250	3,699,869	3,557,219		1,895			7.000	7.000	MON	20,848	249,601	07/02/2001	06/25/2031
31359Z-3M-9	CMO FNMA 00-16 ZD			.1	1,890,760		111,1670	2,006,028	1,804,510		1,856,591			9.000	8.370	MON	13,534	154,758	05/16/2000	06/25/2030
313921-3T-3	CMO FNMA 01-60 PX			.1	3,700,000		100,6780	4,027,151	4,000,000		3,752,137			6.000	6.780	MON	20,000	240,000	11/27/2001	11/25/2031
31392F-D0-7	CMO FNMA 02-71 UC			.1	2,959,688		97,5690	2,927,094	3,000,000		2,122			5.000	5.140	MON	12,500	150,000	11/06/2002	11/25/2017
31392F-PA-9	CMO FNMA 02-74 LE			.1	4,533,574		97,5390	4,389,281	4,500,000		4,517,458			5.000	4.850	MON	18,750	225,000	11/07/2002	11/25/2017
31392F-PP-6	CMO FNMA 02-74 PE			.1	2,530,933		97,6620	2,453,077	2,511,800		(1,844)			5.000	4.840	MON	10,466	125,590	11/07/2002	11/25/2017
31393D-4V-0	CMO FNMA 03-76 BY			.1	2,281,641		93,1780	2,329,466	2,500,000		2,320,495			4.500	5.480	MON	9,375	112,500	10/06/2003	08/25/2018
31393D-5A-5	CMO FNMA 03-76 DV			.1	8,030,117		96,4260	8,224,367	8,529,189		8,061,449			5.000	5.570	MON	35,538	426,460	08/22/2003	09/25/2025
31393D-6H-9	CMO FNMA 03-76 DX			.1	1,700,751		95,8540	1,738,933	1,814,134		1,715,852			5.000	5.770	MON	7,559	90,707	08/25/2003	09/25/2025
31393N-M8-9	CMO FHLMC 2590 TU			.1	970,781		96,3260	963,267	1,000,000		974,306			5.000	5.350	MON	4,167	50,000	03/31/2005	08/15/2031
31393O-M4-1	CMO FHLMC 2614 CD			.1	10,110,547		94,6630	9,466,391	10,075,248		(10,550)			4.500	4.330	MON	37,500	450,000	05/27/2003	05/15/2018
31393T-F8-4	CMO FNMA 03-108 BE			.1	5,812,676		90,9440	5,911,396	6,500,000		5,967,906			4.000	5.370	MON	21,667	260,000	10/10/2003	11/25/2018
31393T-K9-6	CMO FNMA 03-114 AV			.1	3,532,500		90,8830	3,635,326	4,000,000		3,616,553			4.000	5.320	MON	13,333	160,000	10/20/2003	11/25/2018
31393T-NA-4	CMO FNMA 03-109 CB			.1	3,952,266		91,0140	4,095,669	4,075,789		41,161			4.000	5.610	MON	15,000	180,000	10/16/2003	11/25/2018
31393W-YF-0	CMO FHLMC 2638 JH			.1	2,847,188		94,6210	2,838,656	3,000,000		2,864,173			5.000	5.440	MON	12,500	150,000	07/16/2003	07/15/2033
31393X-MJ-3	CMO FNMA 04-19 AY			.1	5,388,692		89,8110	5,388,692	6,000,000		5,388,692		189,130	4.000	5.050	MON	20,000	240,000	03/03/2004	04/25/2019
31394A-A7-1	CMO FNMA 04-72 CB			.1	4,491,406		89,8870	4,494,373	5,000,000		4,571,431			4.000	5.240	MON	16,667	200,000	08/13/2004	09/25/2019
31394B-CZ-5	CMO FNMA 04-81 ML			.1	971,875		95,3680	953,688	1,000,000		974,590			5.000	5.270	MON	4,167	50,000	12/17/2004	11/25/2024
31394B-YU-2	CMO FNMA 04-91 BK			.1	1,859,332		92,9660	1,859,332	2,000,000		1,859,332		89,480	4.500	4.830	MON	7,500	90,000	06/27/2005	07/25/2031
31394B-ZH-0	CMO FNMA 04-91 VJ			.1	4,828,125		95,4010	4,770,083	5,000,000		4,845,591			5.000	5.340	MON	20,833	250,000	11/15/2004	05/25/2023
31394C-F8-0	CMO FNMA 05-24 AJ			.1	1,371,563		95,0630	1,354,650	1,425,000		1,376,827			5.000	5.410	MON	5,938	71,250	04/14/2005	10/25/2031
31394D-QN-3	CMO FNMA 05-40 AE			.1	5,635,134		91,7070	5,528,005	6,027,889		5,675,501			4.500	5.240	MON	22,605	271,255	04/20/2005	08/25/2032
31394D-UY-4	CMO FNMA 05-43 TB			.1	19,573,438		96,1150	19,223,042	20,000,000		19,619,781			5.000	5.290	MON	83,333	1,000,001	04/21/2005	07/25/2032
31394D-W8-9	CMO FNMA 05-50 DM			.1	2,894,063		92,8730	2,786,192	3,000,000		2,898,803			5.000	5.290	MON	12,500	150,000	09/21/2005	06/25/2035
31394G-SV-6	CMO FHLMC 2657 MG			.1	3,780,00															

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
31394J-ZZ-6	CMO FHLMC 2685 BD				1	918,594	91.5140	915,149	1,000,000	926,589		3,848			4.500	5.340	MON	3,750	45,000	12/17/2004	10/15/2023
31394K-CS-1	CMO FHLMC 2690 TV				1	6,356,875	91.6280	6,413,980	7,000,000	6,469,309		13,252			4.500	5.550	MON	26,250	315,000	10/09/2003	11/15/2025
31394K-FU-3	CMO FHLMC 2693 PE				1	4,818,750	94.4970	4,724,860	5,000,000	4,857,994		8,038			4.500	4.930	MON	18,750	225,000	10/01/2003	10/15/2018
31394K-RW-6	CMO FHLMC 2696 ME				1	3,998,672	91.9910	4,139,596	4,500,000	4,117,972		42,064			4.000	5.510	MON	15,000	180,000	10/16/2003	10/15/2018
31394N-5L-8	CMO FHLMC 2713 H				1	1,802,188	90.9030	1,818,080	2,000,000	1,844,807		14,842			4.000	5.280	MON	6,667	80,000	12/16/2003	12/15/2018
31394N-OF-8	CMO FHLMC 2735 AC				1	2,745,938	90.1880	2,705,651	3,000,000	2,795,590		18,129			4.000	5.020	MON	10,000	120,000	01/27/2004	01/15/2019
31394W-FO-6	CMO FHLMC 2779 AY				1	473,203	93.6070	468,038	500,000	477,815		1,729			4.500	5.130	MON	1,875	22,500	04/02/2004	04/15/2019
31394W-N9-5	CMO FHLMC 2777 VL				1	5,907,188	91.5950	5,495,734	6,000,000	5,915,080		3,804			5.000	5.140	MON	25,000	300,000	02/18/2005	02/15/2026
31394W-RU-4	CMO FHLMC 2778 CR				1	4,658,594	93.5960	4,679,840	5,000,000	4,724,843		30,808			4.500	5.390	MON	18,750	225,000	04/13/2004	04/15/2019
31394X-M9-4	CMO FHLMC 2780 BE				1	466,875	94.0490	470,248	500,000	473,086		2,462			4.500	5.340	MON	1,875	22,500	04/14/2004	04/15/2019
31394X-RH-1	CMO FHLMC 2780 BE				1	5,396,016	94.7160	5,209,407	5,500,000	5,415,223		7,695			4.500	5.500	MON	20,625	247,500	04/01/2004	04/15/2019
31394Y-K7-8	CMO FHLMC 2791 KG				1	5,988,125	98.2210	5,893,270	6,000,000	5,988,195		14			5.500	5.490	MON	27,500	330,000	03/15/2005	04/15/2033
31395C-SM-4	CMO FHLMC 2828 EW				1	6,981,406	98.4300	6,890,160	7,000,000	6,981,912		230			5.500	5.500	MON	32,083	385,000	03/11/2005	02/15/2033
31395E-3S-4	CMO FHLMC 2843 BC				1	7,878,750	96.9570	7,756,615	8,000,000	7,896,917		7,691			5.000	5.170	MON	33,333	400,000	08/24/2004	08/15/2019
31395E-7H-4	CMO FHLMC 2849 B				1	2,946,563	96.8940	2,906,841	3,000,000	2,954,260		3,405			5.000	5.190	MON	12,500	150,000	08/24/2004	08/15/2019
31395E-DG-9	CMO FHLMC 2845 MK				1	781,000	96.3010	770,415	800,000	783,725		1,176			5.000	5.270	MON	3,333	40,000	10/14/2004	01/15/2032
31395E-LC-9	CMO FHLMC 2833 NB				1	2,855,508	93.8580	2,815,757	3,000,000	2,879,477		10,513			4.500	5.090	MON	11,250	135,000	08/13/2004	08/15/2019
31395E-S8-1	CMO FHLMC 2841 BY				1	6,396,406	96.9130	6,299,395	6,500,000	6,413,157		8,193			5.000	5.180	MON	27,083	325,000	08/24/2004	08/15/2019
31395F-GR-9	CMO FHLMC 2855 OY				1	1,342,344	96.0310	1,320,428	1,375,000	1,347,181		2,270			5.000	5.280	MON	5,729	68,750	10/14/2004	02/15/2032
31395F-OC-1	CMO FHLMC 2858 JN				1	5,098,220	99.1600	5,070,074	5,113,000	5,098,741		260			5.500	5.500	MON	23,435	281,215	03/15/2005	02/15/2033
31395F-VC-6	CMO FHLMC 2856 LB				1	1,725,750	96.2240	1,703,173	1,770,000	1,732,177		2,651			5.000	5.290	MON	7,375	88,500	10/14/2004	02/15/2032
31395G-KP-6	CMO FHLMC 2878 EG				1	5,065,717	98.3190	4,995,604	5,081,000	5,066,292		284			5.500	5.510	MON	23,288	279,455	03/15/2005	03/15/2033
31395G-XA-5	CMO FHLMC 2880 EB				1	4,385,099	95.1660	4,305,313	4,524,000	4,398,378		5,469			5.000	5.300	MON	18,850	228,200	12/17/2004	10/15/2024
31395G-ZD-7	CMO FHLMC 2876 PG				1	13,056,610	98.3480	12,879,710	13,096,000	13,058,101		743			5.500	5.510	MON	60,023	720,279	03/15/2005	03/15/2033
31395H-UV-0	CMO FHLMC 2895 AH				1	3,846,250	95.4180	3,816,720	4,000,000	3,864,812		7,163			5.000	5.430	MON	16,667	200,000	11/16/2004	04/15/2032
31395H-XE-5	CMO FHLMC 2887 GL				1	3,843,750	94.9560	3,798,260	4,000,000	3,862,151		8,159			5.000	5.430	MON	16,667	200,000	11/16/2004	04/15/2032
31395J-EF-9	CMO FHLMC 2882 BA				1	2,431,641	95.3080	2,382,712	2,500,000	2,440,472		3,912			5.000	5.310	MON	10,417	125,000	11/01/2004	10/15/2032
31395J-SM-9	CMO FHLMC 2890 PC				1	4,955,469	97.7680	4,888,438	5,000,000	4,962,437		3,931			5.000	5.110	MON	20,833	250,000	03/10/2005	07/15/2030
31395K-T3-7	CMO FHLMC 2901 UC				1	11,922,556	92.2860	11,414,962	12,369,000	11,942,822		16,329			5.000	5.310	MON	51,538	618,450	09/22/2005	12/15/2034
31395L-4C-3	CMO FHLMC 2914 AK				1	2,953,125	96.0690	2,882,084	3,000,000	2,958,576		2,663			5.000	5.160	MON	12,500	150,000	01/20/2005	06/15/2032
31395L-KY-6	CMO FHLMC 2920 LB				1	3,409,531	96.0130	3,360,457	3,500,000	3,419,594		4,453			5.000	5.280	MON	14,583	175,000	01/27/2005	06/15/2032
31395M-7J-2	CMO FHLMC 2932 BP				1	9,795,313	95.3670	9,536,790	10,000,000	9,819,550		13,544			5.000	5.230	MON	41,667	500,000	02/01/2005	07/15/2032
31395M-D6-3	CMO FHLMC 2934 HW				1	1,976,563	94.9730	1,899,468	2,000,000	1,978,699		1,074			5.000	5.110	MON	8,333	100,000	02/17/2005	04/15/2030
31395M-QH-5	CMO FHLMC 2935 HE				1	2,704,303	97.5930	2,704,303	2,771,000	2,704,303		(786)	67,146		5.000	4.960	MON	11,546	138,550	03/04/2005	10/15/2030
31395P-3G-5	CMO FHLMC 2931 JD				1	11,223,488	97.5950	11,223,488	11,500,000	11,223,488			272,918		5.000	4.970	MON	47,917	575,001	03/04/2005	02/15/2031
31395P-AT-9	CMO FHLMC 2931 YC				1	988,281	97.8630	978,635	1,000,000	980,184		1,120			5.000	5.160	MON	4,167	50,000	04/26/2005	06/15/2030
31395U-65-4	CMO FHLMC 2971 CX				1	985,313	95.8850	958,856	1,000,000	986,876		913			5.000	5.160	MON	4,167	50,000	05/11/2005	07/15/2033
31396A-FH-2	CMO FHLMC 3028 ME				1	6,346,895	95.5700	6,212,053	6,500,000	6,359,225		9,856			5.000	5.270	MON	27,083	325,000	09/29/2005	02/15/2034
31396A-FJ-8	CMO FHLMC 3028 MG				1	10,613,281	93.1830	10,250,156	11,000,000	10,630,600		14,015			5.000	5.300	MON	45,833	550,000	09/22/2005	09/15/2035
31396C-FV-7	CMO FHLMC 3059 PD				1	8,822,813	98.4820	8,863,420	9,000,000	8,832,391		9,579			5.500	5.720	MON	41,250	412,500	02/16/2006	04/15/2034
31396E-2W-5	CMO FHLMC 3053 QG				1	8,620,197	98.7110	8,607,636	8,720,000	8,625,125		4,928			5.500	5.620	MON	39,967	399,666	02/23/2006	12/15/2034
383739-6B-0	CMO GNMA 01-25 PE				1	3,113,345	103.5530	3,240,173	3,129,000	3,115,406		574			7.000	7.020	MON	18,253	219,030	07/05/2001	05/20/2031
2799999 - Total	Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities					335,989,982	XXX	333,682,611	348,162,925	337,693,290		653,451	618,674		XXX	XXX	XXX	1,465,515	17,414,271	XXX	XXX
3199999 - Total	- Special Revenue Bonds					438,084,105	XXX	436,182,616	450,175,241	439,585,907		600,579	618,674		XXX	XXX	XXX	3,024,929	22,399,112	XXX	XXX
0010EP-AF-5	AEP TEXAS CENTRAL CO				2FE	3,234,222	105.5750	3,431,188	3,250,000	3,235,206		206			6.650	6.680	FA	81,647	216,125	10/07/2003	02/15/2033
001192-AF-0	AGL CAP CORP				2FE	998,560	103.4300	1,034,300	1,000,000	998,652		92			6.375	6.390	JJ	32,052		06/27/2006	07/15/2016
010392-EB-0	ALABAMA PWR CO				1FE	1,985,420	101.1290	2,022,580	2,000,000	1,987,138		475			5.875	5.930	JD	9,792	117,500	12/06/2002	12/01/2022
010392-EP-9	ALABAMA PWR CO				1FE	750,000	93.7770	703,328	750,000	750,000					5.650	5.650	MS	12,477		03/08/2005	03/15/2035
037735-BZ-9	APPALACHIAN PWR CO				2FE	1,933,080	96.3260	1,926,520	2,000,000	1,935,466		955			5.950	6.200	NN	15,206	119,000	08/18/2004	05/15/2033
040555-CC-6	ARIZONA PUB SVC CO				2FE	996,680	102.6350	1,026,350	1,000,000	998,170		317			6.375	6.420	AO	13,458	63,750	10/02/2001	10/15/2011
040555-CD-4	ARIZONA PUB SVC CO				2FE	992,980	103.3050	1,033,050	1,000,000	995,812		661			6.500	6.590	MS	21,667	65,000	02/26/2002	03/01/2012
040555-CF-9	ARIZONA PUB SVC CO				2FE	3,673,436	90.7120	3,492,412	3,850,000	3,679,351		2,608			5.625	5.950	MON	27,672	216,563	04/14/2005	05/15/2033
040555-CG-7	ARIZONA PUB SVC CO				2FE	498,650	99.7710	498,855	500,000	498,920		112			5.800	5.800	JD	14,581		06/24/2004	06/30/2014

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 F o r e i g n	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*		Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
049560-AG-0	ATMOS ENERGY CORP.				2FE	998,005	.93	933,830	1,000,000	998,046			27		5.950	5.960	AO	12,561	59,500	10/18/2004	10/15/2034
059165-EB-2	BALTIMORE GAS & ELEC 144A				2FE	3,087,840	.102	3,062,460	3,000,000	3,087,681	(159)				6.350	6.130	AO	41,275		10/27/2006	10/01/2036
144141-CV-8	CAROLINA PWR & LIGHT				1FE	147,602	.97	136,816		147,456	(146)				5.700	5.330	AO	1,995	7,980	07/12/2005	04/01/2035
144141-CV-8	CAROLINA PWR & LIGHT	LS			1FE	3,927,373	.97	3,772,224	3,860,000	3,926,155	(97)				5.700	5.570	AO	55,005	220,020	07/12/2005	04/01/2035
172070-BT-0	CINCINNATI GAS & ELEC CO.				2FE	3,492,840	.108	3,257,790	3,000,000	3,472,179	(219)				6.900	5.520	AO	17,250	207,000	07/12/2005	06/01/2025
172070-CQ-5	CINCINNATI GAS & ELEC CO.				2FE	946,240	.90	901,140	1,000,000	947,778	825				5.375	5.760	JD	2,389	53,750	03/15/2005	06/15/2033
199575-AR-2	COLUMBUS STRRN PWR				1FE	498,768	.99	498,465	500,000	499,144	114				5.500	5.530	MS	9,167	27,500	10/07/2003	03/01/2013
209111-EL-3	CON EDISON				2FE	2,999,550	.98	2,964,510	3,000,000	2,999,597	47				5.850	5.850	MS	51,675	90,675	03/06/2006	03/15/2036
210371-AF-7	CONSTELLATION ENERGY GRP				2FE	4,414,485	.116	4,380,113	3,750,000	4,395,006	(145)				7.600	6.230	AO	71,250	285,000	04/06/2005	04/01/2032
210371-AK-6	CONSTELLATION ENERGY GRP	LS			2FE	2,274,950	.92	2,314,400	2,500,000	2,325,593	15,748				4.550	5.590	JD	5,056	113,750	07/24/2003	06/15/2015
240019-BQ-1	DAYTON PWR & LIGHT				1FE	996,130	.98	983,000	1,000,000	996,790	388				5.125	5.180	AO	12,813	51,250	06/28/2005	10/01/2013
250847-DU-1	DETROIT EDISON CO.				1FE	2,218,180	.104	2,092,360	2,000,000	2,212,438	(226)				6.350	5.560	AO	26,811	127,000	05/09/2005	10/15/2032
25746U-AJ-8	DOMINION RESOURCES INC.				2FE	1,497,225	.103	1,555,950	1,500,000	1,498,275	256				6.250	6.270	AO	47,135	46,875	06/24/2002	06/30/2012
25746U-AN-9	DOMINION RESOURCES INC.				2FE	124,645	.102	128,484	125,000	124,665	5				6.300	6.320	MS	2,319	7,875	08/09/2004	03/15/2033
25746U-AN-9	DOMINION RESOURCES INC.	LS			2FE	2,866,835	.102	2,955,126	2,875,000	2,867,305	113				6.300	6.320	MS	53,331	181,125	08/09/2004	03/15/2033
25746U-AV-1	DOMINION RESOURCES INC.				2FE	3,504,755	.98	3,440,955	3,500,000	3,504,767	(85)				5.900	5.930	JD	9,256	208,250	10/03/2005	06/15/2035
25746U-AW-9	DOMINION RESOURCES INC.				2FE	499,185	.96	484,305	500,000	499,281	66				5.150	5.170	JJ	11,874	25,822	07/11/2005	07/15/2015
271790-AF-4	E COAST PWR LLC				2FE	968,250	.106	1,022,807		957,891	(340)				7.536	7.360	MJSD	18,247	72,187	01/13/2000	06/30/2017
283677-AW-2	EL PASO ELEC CO.				2FE	1,988,440	.95	1,917,160	2,000,000	1,988,667	148				6.000	6.040	MN	15,333	120,000	05/11/2005	05/15/2035
29364D-AH-3	ENTERGY ARKANSAS			1	2FE	1,491,164	.91	1,370,400	1,500,000	1,492,528	469				5.000	5.050	JJ	37,500	75,000	01/23/2004	07/01/2018
29364D-AJ-9	ENTERGY ARKANSAS			1	2FE	1,993,626	.93	1,868,000	2,000,000	1,994,057	92				5.900	5.920	JD	9,833	118,000	01/23/2004	06/01/2033
29364L-AP-7	ENTERGY GULF STATES			1	2FE	820,789	.99	823,457	825,000	822,110	395				6.000	6.070	JD	4,125	49,500	09/04/2003	12/01/2012
29364M-AB-4	ENTERGY LOUISIANA			1	1FE	2,999,640	.99	2,992,980	3,000,000	2,999,640					6.400	6.400	AO	48,000	192,000	09/30/2004	10/01/2034
30161M-AD-5	EXELON GENERATION CO LLC				2FE	4,028,822	.97	3,917,960	4,000,000	4,023,772	(2,765)				5.350	5.240	JJ	98,678	214,000	01/21/2005	01/15/2014
30161M-AD-3	EXELON GENERATION				2FE	942,570	.94	943,220	1,000,000	947,877	4,686				4.900	5.680	JD	2,178	49,000	11/10/2005	06/15/2015
337932-AC-1	FIRSTENERGY CORP.				2FE	8,090,115	.113	8,884,000	7,250,000	8,071,877	(11,590)				7.375	6.450	MN	68,321	534,688	03/07/2006	11/15/2031
341081-EV-5	FLORIDA PWR & LT.				1FE	248,220	.98	246,608	250,000	248,248	28				5.650	5.690	FA	5,885	7,573	01/11/2006	02/01/2037
341099-CD-9	FLORIDA PWR CORP.				1FE	2,973,440	.97	2,914,590	3,000,000	2,977,154	1,965				5.100	5.200	JD	12,750	153,000	03/24/2005	12/01/2015
34110Q-AL-2	FLORIDA PWR CORP.				1FE	2,288,960	.106	2,287,747	2,000,000	2,278,489	(6,777)				6.750	5.610	FA	56,250	135,000	05/19/2005	02/01/2028
373334-FZ-9	GEORGIA PWR CO.			1	1FE	1,990,160	.95	1,902,640	2,000,000	1,990,362	132				5.800	5.830	AO	24,489	116,000	04/12/2005	04/15/2035
455434-BH-2	INDIANAPOLIS PWR & LIGHT 144A				2FE	993,580	.99	995,100	1,000,000	993,592	12				6.050	6.090	AO	14,285		10/02/2006	10/01/2036
482620-AN-1	KINDER MORGAN INC.				2FE	1,238,818	.97	1,406,925	1,439,000	1,337,255	25,816				6.500	8.900	MS	31,178	93,535	06/30/2000	09/01/2013
485260-BH-5	KANSAS GAS & ELEC			1	2FE	1,500,000	.97	1,456,515	1,500,000	1,500,000					5.647	5.640	MS	21,647	84,705	11/16/2005	03/29/2012
494553-AB-6	KINDER MORGAN INC.				2FE	529,730	.100	502,370	500,000	519,503	(2,844)				6.500	5.680	MS	10,833	32,500	02/03/2003	09/01/2012
594457-BT-9	MICHIGAN CONS GAS.				1FE	480,310	.96	482,500	500,000	480,693	329				5.700	5.990	MS	8,392	28,500	11/14/2005	03/15/2033
595620-AB-1	MIDAMERICAN ENERGY CO.				1FE	2,471,425	.110	2,825,000	2,500,000	2,472,931	403				6.750	6.840	JD	84,844	84,375	02/05/2002	12/30/2031
59562V-AF-4	MIDAMERICAN ENERGY HLDGS.				2FE	764,393	.101	763,463	750,000	760,731	(1,534)				5.875	5.580	JJ	18,482	44,063	06/21/2004	10/01/2012
59562V-AK-3	MIDAMERICAN ENERGY SER D.				2FE	995,237	.96	962,980	1,000,000	996,385	412				5.000	5.060	FA	18,889	50,000	04/14/2004	02/15/2014
629377-AT-9	NRG ENERGY INC.			1	4FE	254,063	.100	251,875	250,000	253,618	(445)				7.250	6.900	FA	7,552	9,012	03/07/2006	02/01/2012
65473Q-AL-7	NISOURCE FIN CORP.				2FE	3,277,495	.96	3,149,153	3,250,000	3,271,708	(2,302)				5.400	5.290	JJ	80,925	175,500	08/19/2004	07/15/2014
65473Q-AR-4	NISOURCE FIN CORP.				2FE	1,991,620	.93	1,862,700	2,000,000	1,992,101	377				5.450	5.490	MS	32,094	108,697	09/07/2005	09/15/2020
65473Q-BV-3	NISOURCE FIN CORP SER D PVT.				2	3,000,000	.96	2,880,469	3,000,000	3,000,000					5.890	5.890	MN	16,198	176,700	07/21/2005	11/28/2025
665772-BN-8	NTHR STATES PWR MINNESOTA.				1FE	3,266,250	.114	3,228,400	3,250,000	3,265,002	(385)				7.125	7.070	JJ	115,781	231,563	12/11/2002	07/01/2025
665789-AV-5	NTHR STATES PWR WISCONSIN.				1FE	2,983,122	.96	2,900,760	3,000,000	2,985,524	869				5.250	5.300	AO	39,375	157,500	03/15/2004	10/01/2018
677415-CF-6	OHIO PWR CO.				2FE	3,813,402	.106	3,990,488	3,750,000	3,811,144	(882)				6.600	6.460	FA	93,500	247,500	10/07/2003	02/15/2033
682680-AC-7	ONEOK INC.				2FE	1,972,580	.100	2,013,760	2,000,000	1,992,835	3,131				6.000	6.180	FA	50,000	120,000	02/12/1999	02/01/2009
682680-AN-3	ONEOK INC.				2FE	500,780	.92	460,790	500,000	500,780					6.000	5.980	JD	1,333	30,000	10/06/2005	06/15/2035
69352B-AC-8	PPL MONTANA				2FE	3,936,595	.110	4,083,073	3,702,692	3,869,935	(25,069)				8.903	7.850	JJ	164,825	329,651	04/11/2001	07/02/2020
69362T-AL-5	PSI ENERGY INC.				2FE	456,360	.101	459,930	500,000	485,300					6.520	8.000	MS	9,599	32,600	02/01/2001	03/15/2009
69362T-AY-7	PSI ENERGY INC.				2FE	1,499,205	.100	1,506,915	1,500,000	1,499,205					6.120	6.120	AO	19,380	90,270	10/18/2005	10/15/2035
694308-GE-1	PAC GAS & ELEC				2FE	8,985,525	.100	8,824,988	8,750,000	8,979,853	(3,501)				6.050	5.850	MS	176,458	529,375	01/24/2006	03/01/2034
708696-BS-7	PENNSYLVANIA ELEC CO.				2FE	1,996,740	.96	1,929,160	2,000,000	1,997,482	280				5.125	5.140	AO	25,625	102,500	03/29/2004	04/01/2014
736508-G-7	PORTLAND GENL ELEC CO SER A PVT.				2	1,000,000	.100	1,000,964	1,000,000	1,000,000					6.260	6.260	MN	10,433	27,301	04/10/2006	05/01/2031
743263-AE-5	PROGRESS ENERGY INC.				2FE	263,368	.120	300,490	250,000	262,656	(88)				7.750	7.300	MS	6,458	19,375	07/11/2002	03/01/2031
744567-EP-9	PUBLIC SVC ELEC & GAS.				1FE	3,182,970	.105	3,153,750	3,000,000	3,120,052	(9,727)				6.750	6.160	JJ	101,250	202,500	01/21/1999	01/01/2016
745332-BU-9	PUGET SOUND ENERGY INC.				2FE	3,016,560	.91	2,734,530	3,000,000	3,016,413	(147)				5.483	5.440	JD				

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	* F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
805901-AQ-8	SCANA CORP.			1FE	1,990,900	103.3390	2,066,798	2,000,000	1,994,679			863		6.250	6.310	FA	52,083	125,000	01/24/2002	02/01/2012
81675*-AC-8	SEMINOLE ELEC INC SER B PVT			2FE	2,000,000	97.1140	1,942,299	2,000,000	2,000,000					6.030	6.030	JD	1,005	120,600	12/08/2005	12/30/2033
837004-BV-1	SOUTH CAROLINA ELEC & GAS			1FE	3,968,040	111.6100	4,464,400	4,000,000	3,970,023		454			6.625	6.680	FA	110,417	265,000	01/24/2002	02/01/2032
837004-CA-6	SOUTH CAROLINA ELEC & GAS			1FE	1,993,260	107.1350	2,142,700	2,000,000	1,993,321					6.250	6.270	JJ	63,889		06/20/2006	07/01/2036
842400-EV-1	STHRN CA EDISON			1FE	2,986,750	98.5480	2,956,440	3,000,000	2,987,061					5.750	5.780	AO	43,125	172,500	11/04/2005	04/01/2035
842400-FA-6	STHRN CA EDISON			1FE	2,508,880	93.0350	2,325,875	2,500,000	2,508,940		(106)			5.350	5.320	JJ	61,674	140,438	09/07/2005	07/15/2035
842400-FC-2	STHRN CA EDISON			1FE	1,995,100	96.8010	1,936,020	2,000,000	1,995,164					5.625	5.640	FA	46,875	56,562	01/24/2006	02/01/2036
842434-CD-2	STHRN CALIFORNIA GAS CO			1FE	2,994,060	99.5080	2,985,240	3,000,000	2,994,996					5.450	5.470	AO	34,517	163,500	10/14/2003	04/15/2018
843646-AF-7	STHRN PWR CO			2FE	997,485	94.7500	947,590	1,000,000	998,020					4.875	4.900	JJ	22,479	48,750	02/04/2004	07/15/2015
844895-AS-1	SW GAS CORP			2FE	1,494,360	107.5960	1,613,940	1,500,000	1,496,494		510			7.625	7.670	MN	14,615	114,375	05/01/2002	05/15/2012
889175-BD-6	TOLEDO EDISON CO			2FE	1,997,000	98.4370	1,968,740	2,000,000	1,997,003					6.150	6.160	MN	15,375		11/13/2006	05/15/2037
92239M-AC-5	VECTREN UTILITY HLDGS			2FE	1,986,040	104.3200	2,086,400	2,000,000	1,991,998			1,333		6.625	6.720	JD	11,042	132,500	11/27/2001	12/01/2011
92239M-AF-8	VECTREN UTILITY HLDGS			2FE	1,247,488	96.8570	1,210,713	1,250,000	1,247,728					5.450	5.470	JD	5,677	70,017	11/16/2005	12/01/2015
927804-FA-7	VIRGINIA ELEC PWR			2FE	997,920	99.5210	995,210	1,000,000	997,950					6.000	6.010	JJ	27,667	30,333	01/10/2006	01/15/2036
95709T-AE-0	WESTAR ENERGY INC		1	2FE	1,992,820	94.7800	1,895,600	2,000,000	1,993,053					5.875	5.900	JJ	54,181	122,396	07/01/2005	07/15/2036
29244T-AB-7	EMPRESA NACIONAL ELEC		F	2FE	2,909,968	108.5160	3,326,015	3,065,000	2,915,886			1,235		7.325	7.740	FA	93,546	224,511	08/30/2001	02/01/2037
29245S-AC-6	EMPRESA NACIONAL ELEC		F	2FE	299,699	113.4260	340,278	300,000	299,829					8.350	8.360	FA	10,438	25,050	10/27/2003	08/01/2013
29245S-AD-4	EMPRESA NACIONAL ELEC		F	2FE	498,534	117.6940	588,470	500,000	498,910					8.625	8.660	FA	17,969	43,125	10/27/2003	08/01/2015
636274-AC-6	NATL GRID PLC		F	1FE	997,850	100.0000	1,000,000	1,000,000	997,934					6.300	6.320	FA	27,475		07/19/2006	08/01/2016
3299999 - Total Bonds - Public Utilities - Issuer Obligations					172,786,109	XXX	172,893,519	170,639,583	172,812,015		(17,758)			XXX	XXX	XXX	2,985,091	9,544,127	XXX	XXX
3899999 - Total - Public Utilities Bonds					172,786,109	XXX	172,893,519	170,639,583	172,812,015		(17,758)			XXX	XXX	XXX	2,985,091	9,544,127	XXX	XXX
00077Q-AG-5	ABN AMRO BK NV CHICAGO			1FE	48,347	100.7750	45,349	45,000	45,676		(1,419)			7.125	8.820	JD	116	3,206	01/27/2005	06/18/2007
00119Z-AD-5	AGL CAP CORP			2FE	1,497,285	94.7000	1,420,500	1,500,000	1,497,379					6.000	6.010	AO	22,500	90,000	09/22/2004	10/01/2034
00139P-AA-6	AIG SUNAMER GLOB FIN X 144A			1FE	1,186	114.4630	1,145	1,000	1,181		(3)			6.900	5.550	MS	20	69	05/19/2005	03/15/2032
00139P-AA-6	AIG SUNAMER GLOB FIN X 144A		LS	1FE	1,184,464	114.4630	1,143,485	999,000	1,179,480		(3,228)			6.900	5.550	MS	20,296	68,931	05/19/2005	03/15/2032
00184A-AC-9	TIME WARNER INC			2FE	3,220,440	111.7160	3,351,480	3,000,000	3,218,597		(1,843)			7.625	6.990	AO	48,292	114,375	05/12/2006	04/15/2031
00209A-AF-3	AT&T WIRELESS SVCS INC			1FE	555,445	129.9560	649,780	500,000	552,421		(723)			8.750	7.780	MS	14,583	43,750	01/30/2002	03/01/2031
00440E-AH-0	ACE INA HLDGS		LS	1FE	2,733,170	107.5660	2,958,065	2,750,000	2,733,225					6.700	6.740	MN	23,543	88,542	05/08/2006	05/15/2036
00686U-AA-2	ADESA INC		1	4FE	258,125	103.2500	258,125	250,000	255,295			(1,314)		7.625	6.920	JD	847	19,063	09/17/2004	06/15/2010
00817Y-AE-8	AETNA INC			1FE	497,025	103.0360	515,180	500,000	497,156					6.000	6.080	JD	1,333	15,500	06/06/2006	06/15/2016
00817Y-AF-5	AETNA INC			1FE	5,642,915	106.9360	5,881,480	5,500,000	5,643,302			387		6.625	6.420	JD	16,194	188,260	11/28/2006	06/15/2036
01852Z-AG-1	ALLETE INC PVT			2	4,500,000	92.4550	4,160,483	4,500,000	4,500,000					5.690	5.690	MS	85,350		10/11/2005	03/01/2036
01877Z-AB-9	ALLIANCE ONE INTL INC		1	4FE	250,000	106.5000	266,250	250,000	250,000					11.000	11.000	MN	3,514	27,723	02/13/2006	05/15/2012
01877K-AB-9	ALLIANCE PIPELINE LP 144A			1FE	2,513,317	106.8360	2,685,127	2,513,317	2,513,317					6.996	6.990	JD	88,404	175,832	03/01/2001	12/31/2019
02000Z-AH-4	ALLSTATE CORP			1FE	5,376,035	109.2210	5,187,998	4,750,000	5,296,228		(34,073)			6.750	5.380	MN	40,969	320,625	08/19/2004	05/15/2018
02000Z-AP-6	ALLSTATE CORP			1FE	1,056,350	104.2060	1,042,060	1,000,000	1,055,538		(812)			6.125	5.710	JD	2,722	61,250	01/12/2006	12/15/2032
02000Z-AT-8	ALLSTATE CORP			1FE	2,499,600	101.6970	2,542,425	2,500,000	2,499,646					5.950	5.950	AO	37,188	77,267	03/21/2006	04/01/2036
020039-AJ-2	ALLTEL CORP			1FE	2,932,198	93.8410	2,647,255	2,821,000	2,930,595			(2,069)		6.800	6.460	MN	31,971	191,828	12/09/2005	05/01/2029
020039-DC-4	ALLTEL CORP			1FE	2,262,680	104.6430	2,092,860	2,000,000	2,261,370			(1,310)		7.875	6.790	JJ	78,750		08/03/2006	07/01/2032
020506-AA-9	ALOHA UTILITIES INC 144A		1	1FE	1,396,500	97.1800	1,360,520	1,400,000	1,396,810					6.050	6.080	MN	14,117	84,700	10/29/2004	11/01/2024
023551-AM-6	AMERADA HESS CORP			2FE	1,540,710	109.4110	1,641,165	1,500,000	1,540,650			(60)		7.125	6.900	MS	31,469	53,438	06/22/2006	03/15/2033
0258M0-BZ-1	AMERICAN EXPRESS CREDIT			1FE	996,780	100.0060	1,000,066	1,000,000	997,052					5.300	5.340	JD	4,269	53,000	11/29/2005	12/02/2015
026351-AZ-9	AMER GENL FIN CORP			1FE	1,542,465	110.3140	1,654,710	1,500,000	1,542,170			(295)		6.625	6.380	FA	37,542	49,688	07/17/2006	02/15/2029
02635K-AW-4	AMER GENL FIN CORP			1FE	2,236,390	106.8940	2,267,235	2,250,000	2,246,589			1,113		8.125	8.710	FA	7,674	20,313	12/07/1990	08/15/2009
02635P-RT-2	AMER GENL FIN CORP			1FE	2,471,410	100.0250	2,500,648	2,500,000	2,481,622			2,645		5.375	5.520	AO	33,594	134,375	11/20/2002	10/01/2012
029163-AD-4	AMERICAN RE CORP			1FE	4,503,900	114.0030	4,560,120	4,000,000	4,487,210			(11,929)		7.450	6.360	JD	13,244	298,000	11/04/2005	12/15/2026
030096-AG-6	AMERICAN STORES CO			4FE	354,272	99.9880	329,960	330,000	346,756					7.900	7.190	MN	4,345	26,070	07/29/1997	05/01/2017
03040H-AE-2	AMERICAN WATER CAP CORP PVT			2Z	2,000,000	98.4410	1,968,824	2,000,000	2,000,000					5.770	5.770	JD	3,206		12/07/2006	12/21/2021
03072M-AG-2	AMERUS GRP CO			1FE	2,009,010	104.1340	2,082,680	2,000,000	2,008,244			(690)		5.950	5.880	FA	44,956	122,306	09/13/2005	08/15/2015
03073E-AF-2	AMERISOURCEBERGEN CORP			2FE	999,287	97.7780	977,780	1,000,000	999,400			113		5.875	5.880	MS	17,299	29,375	07/21/2006	09/15/2015
030955-AJ-7																				

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	Foreign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
039483-AU-6	ARCHER DANIELS MIDLAND	LS.			1FE	47,380	94.4830	47,241	50,000	47,414			33		5.375	5.740	MS	791	2,635	11/15/2006	09/15/2035
039580-AD-0	ARCHSTONE-SMITH TRUST				2FE	1,661,073	98.1180	1,618,947	1,650,000	1,659,877		(928)			5.250	5.160	MN	14,438	86,625	09/19/2005	05/01/2015
04621W-AA-8	ASSURED GUARANTY US HLDG.				1FE	4,189,973	109.7710	4,114,217	3,748,000	4,181,673		(5,646)			7.000	6.120	JD	21,863	262,360	01/19/2006	06/01/2034
04939M-AC-3	ATLAS PIPELINE PTRNS.			1	4FE	523,976	102.7500	513,750	500,000	523,142		(834)			8.125	7.260	JD	1,806	20,313	08/21/2006	12/15/2013
05348E-AE-9	AVALONBAY COMMUNITIES				2FE	867,554	105.3230	921,582	875,000	870,895		719			6.625	6.740	MS	17,069	57,969	09/05/2001	09/15/2011
05348E-AH-2	AVALONBAY COMMUNITIES				2FE	496,955	98.9050	494,527	500,000	497,621		260			5.375	5.450	AO	5,674	26,875	04/22/2004	04/15/2014
054937-AE-7	BB&T CORP.	LS.			1FE	249,008	98.2520	245,630	250,000	249,203		68			5.200	5.240	JD	289	13,000	12/16/2003	12/23/2015
054937-AF-4	BB&T CORP.				1FE	1,499,670	96.5640	1,448,460	1,500,000	1,499,728		15			5.250	5.250	MN	13,125	78,750	04/14/2005	11/01/2019
05544T-AA-6	BHI ARMY GUESTHOUSES LLC SER 99A1 PVT.				1FE	858,711	116.9240	1,152,412	985,608	866,453		2,109			7.300	8.480	JD	36,175	35,975	10/13/2000	12/31/2030
058498-AL-0	BALL CORP.			1	3FE	498,995	99.5000	497,500	500,000	499,023		28			6.625	6.650	MS	9,753	15,458	03/07/2006	03/15/2018
064057-BD-3	BANK OF NEW YORK CO INC.				1FE	1,497,210	99.8740	1,498,110	1,500,000	1,497,813		143			5.500	5.510	JD	6,875	82,500	11/05/2002	12/01/2017
071813-AM-1	BAXTER INTL INC.				1FE	2,358,540	108.1730	2,163,460	2,000,000	2,345,953		(8,779)			6.625	5.250	FA	50,056	132,500	07/11/2005	02/15/2028
071813-AU-3	BAXTER INTL INC.				1FE	5,386,693	94.2180	5,181,990	5,500,000	5,412,216		8,453			4.625	4.860	MS	74,899	254,375	11/10/2003	03/15/2015
072732-AA-8	BAYER CORP 144A				2FE	3,950,815	109.9810	3,986,811	3,625,000	3,943,150		(7,665)			7.125	5.830	AO	64,570	129,141	09/18/2006	10/01/2015
073902-CD-8	BEAR STEARNS CO INC.				1FE	1,635,758	91.8590	1,607,533	1,750,000	1,646,925		6,304			4.650	5.330	JJ	40,688	81,375	03/23/2005	07/02/2018
073902-KF-4	BEAR STEARNS CO INC.				1FE	3,462,065	98.6760	3,453,660	3,500,000	3,464,992		2,861			5.300	5.440	AO	31,432	185,500	02/14/2006	10/30/2015
079860-AE-2	BELLSOUTH CORP.	LS.			1FE	1,081,270	102.5120	1,025,120	1,000,000	1,079,970		(1,137)			6.500	5.900	JD	2,911	65,500	09/28/2005	06/15/2034
079867-AM-9	BELLSOUTH TELECOM.				1FE	3,269,900	106.1250	3,183,750	3,000,000	3,261,383		(7,152)			7.000	6.200	AO	52,500	210,000	10/13/2005	10/01/2025
080555-AE-5	BELO CORP.				2FE	2,752,175	102.5810	2,564,525	2,500,000	2,721,895		(4,841)			7.750	6.930	JD	16,146	193,750	01/27/1999	06/01/2027
080555-AF-2	BELO CORP.	LS.			2FE	4,025,294	97.3770	3,627,293	3,725,000	4,011,165		(6,372)			7.250	6.560	MS	79,518	270,063	08/24/2004	09/15/2027
084423-AL-6	BERKLEY CORP.				2FE	2,505,030	99.5030	2,487,575	2,500,000	2,504,724		(246)			6.150	6.120	FA	58,083	153,750	12/01/2004	08/15/2019
10112R-AE-4	BOSTON PPTYS INC.				2FE	871,549	96.1300	865,170	900,000	877,042		2,087			5.000	5.370	JD	3,750	45,000	04/27/2004	06/01/2015
101137-AE-7	BOSTON SCIENTIFIC			3	2FE	1,965,800	99.6190	1,992,380	2,000,000	1,966,198		398			7.000	7.130	MN	17,889	70,000	06/21/2006	11/15/2035
101137-AF-4	BOSTON SCIENTIFIC CORP.			3	2FE	252,030	100.1930	250,483	250,000	251,874		(146)			6.250	6.130	MN	1,997	15,538	12/01/2005	11/15/2015
10138M-AG-0	BOTTLING GRP LLC				1FE	249,638	99.6330	249,083	250,000	249,659		21			5.500	5.510	AO	3,438	6,913	03/27/2006	04/01/2016
105340-AF-0	BRANDYWINE OPER PTRNS.				2FE	994,580	101.7420	1,017,420	1,000,000	994,895		315			6.000	6.070	AO	15,000	30,500	03/23/2006	04/01/2016
110122-AB-4	BRISTOL MYERS SQUIBB CO.				1FE	544,425	109.6950	548,475	500,000	544,118		(307)			6.800	6.030	MN	4,344	17,000	09/01/2006	11/15/2026
110122-AL-2	BRISTOL MYERS SQUIBB CO.				1FE	249,965	99.2640	248,160	250,000	249,987		14			5.250	5.250	FA	4,958	13,125	12/01/2005	08/15/2013
110122-AP-3	BRISTOL MYERS SQUIBB CO.				1FE	3,993,320	98.4030	3,936,120	4,000,000	3,993,320					5.875	5.880	MN	26,764	11,150	11/15/2006	11/15/2036
11041R-AL-2	BRITISH AEROSPACE FIN 144A				2FE	2,323,880	113.5140	2,270,280	2,000,000	2,317,088		(6,792)			7.500	6.130	JJ	75,000	75,000	01/30/2006	07/01/2027
120568-AM-2	BUNGE LTD FIN CORP.				2FE	3,603,216	96.1110	3,604,163	3,750,000	3,629,886		12,783			5.350	5.890	AO	42,354	200,625	11/10/2004	04/15/2014
120568-AQ-3	BUNGE LTD FIN CORP.				2FE	998,798	93.1260	931,260	1,000,000	998,944		119			5.100	5.110	JJ	23,517	51,567	12/16/2005	07/15/2015
121899-DK-1	BURLINGTON NTHRN SANTA FE				1FE	147,154	103.5020	145,078	140,169	143,248		(1,734)			7.330	6.020	JD	228	10,274	07/25/2001	06/23/2010
121899-AD-4	BURLINGTON NTHRN SANTA FE				1FE	2,712,561	104.1350	2,794,710	2,683,738	2,703,864		(3,464)			6.230	6.060	JJ	83,598	167,197	10/25/2001	07/02/2018
121899-AM-4	BURLINGTON NTHRN SANTA FE				1FE	976,564	98.9770	972,389	982,439	978,204		431			5.140	5.210	JJ	23,285	50,497	02/04/2003	01/15/2021
121899-AB-6	BURLINGTON NTHRN SANTA FE				2FE	523,360	106.6450	533,226	500,000	522,842		(248)			6.530	6.190	JJ	15,055	32,650	08/20/2004	07/15/2037
12189T-AK-0	BURLINGTON NTHRN SANTA FE				2FE	1,363,646	113.0800	1,328,690	1,175,000	1,359,483		(3,895)			7.082	5.810	MN	11,095	83,214	11/30/2005	05/13/2029
12189T-AN-4	BURLINGTON NTHRN SANTA FE				2FE	269,265	109.7750	274,438	250,000	268,415		(382)			6.750	6.130	MS	4,969	16,875	08/20/2004	03/15/2029
12189T-AX-2	BURLINGTON NTHRN SANTA FE				2FE	1,988,420	103.0290	2,060,580	2,000,000	1,988,463		43			6.200	6.240	FA	46,156	89,000	08/14/2006	08/15/2036
125509-BH-1	CIGNA CORP.				2FE	1,491,840	98.7930	1,481,895	1,500,000	1,491,859		19			6.150	6.190	MN	13,069	11,000	11/07/2006	11/15/2036
125581-AA-6	CIT GRP INC.				1FE	32,208	100.4760	30,143	30,000	30,266		(1,032)			7.375	3.800	AO	547	2,213	01/27/2005	04/02/2007
125581-AB-4	CIT GRP INC.				1FE	1,500,629	110.2510	1,433,263	1,300,000	1,445,722		(23,510)			7.750	5.270	AO	24,908	100,750	07/22/2004	04/02/2012
125581-AK-4	CIT GRP INC.				1FE	255,323	97.1310	242,828	250,000	254,606		(480)			5.125	4.830	MS	3,239	12,813	06/08/2005	09/30/2014
125581-AY-4	CIT GRP INC.				1FE	1,585,040	98.5980	1,577,568	1,600,000	1,585,195		155			6.000	6.060	AO	24,000	49,067	03/20/2006	04/01/2036
12626P-AE-3	CRH AMER INC.				2FE	1,732,415	97.3520	1,703,660	1,750,000	1,736,166		1,641			5.300	5.440	AO	19,581	92,750	03/23/2005	10/15/2013
12626P-AG-8	CRH AMERICA INC.				2FE	1,987,580	97.0000	1,940,000	2,000,000	1,987,897		317			6.000	6.080	MS	35,667	100,000	09/07/2006	09/30/2016
126408-GH-0	CSX CORP.				2FE	2,489,225	99.9860	2,499,650	2,500,000	2,489,299		74			6.000	6.030	AO	42,083	100,000	09/15/2006	10/01/2036
126410-LL-1	CSX TRANS INC.				2FE	3,788,379	124.3290	3,916,364	3,150,000	3,778,366		(4,268)			7.875	6.440	MN	31,697	248,063	08/30/2004	05/15/2043
12641L-BU-6	CSX TRANS INC SER B MTN.				2FE	999,160	109.8040	1,098,040	1,000,000	999,319		13			6.800	6.800	JD	5,667	68,000	07/11/2002	12/01/2028
127210-AB-8																					

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 F o r e i g n	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*		Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
147528-DH-7	CASEY'S GENL STORE SER A PVT				1	600.000	101.2850	607,711	600,000	600,000					5.720	5.720	MS	8,771		09/11/2006	09/30/2019
149123-BN-0	CATERPILLAR INC				1FE	1,046,460	102.9340	1,029,340	1,000,000	1,046,460					6.050	5.720	FA	24,032		12/19/2006	08/15/2036
14912L-2D-2	CATERPILLAR FINL SVCS CORP				1FE	19,724	99.1110	19,822	20,000	19,954		122			3.100	3.730	MN	79	620	01/27/2005	05/15/2007
152312-AH-7	CENTEX CORP				2FE	1,987,920	106.8790	2,137,580	2,000,000	1,992,827		1,131			7.500	7.580	JJ	69,167	150,000	01/08/2002	01/15/2012
15769#-AH-8	CHAMBERLAIN GRP INC SER A PVT				2	1,000,000	101.3890	1,013,896	1,000,000	1,000,000					6.110	6.110	JD	3,055	30,550	05/11/2006	06/13/2017
15769#-AL-9	CHAMBERLAIN GRP INC SER D PVT				2	4,000,000	101.5910	4,063,653	4,000,000	4,000,000					6.410	6.410	JD	12,820	128,200	05/11/2006	06/13/2023
161175-AA-2	CHARTER COMM OPT 144A		L.S.		4FE	1,000,000	103.8750	1,038,750	1,000,000	1,000,000					8.000	8.000	AO	13,556	80,000	04/20/2004	04/30/2012
165087-AP-2	CHESAPEAKE & POTOMAC TELEPH VIRGINIA				1FE	570,660	107.4390	537,195	500,000	553,386		(7,453)			7.625	5.480	JD	3,177	38,125	07/28/2004	12/01/2012
165167-BJ-5	CHESAPEAKE ENERGY CORP				3FE	1,511,564	93.0000	1,395,000	1,500,000	1,509,077		(1,284)			7.000	6.860	FA	39,667	105,000	10/25/2004	08/15/2012
165167-BU-0	CHESAPEAKE ENERGY CORP				3FE	297,451	95.0000	285,000	300,000	297,538		87			6.875	6.960	MN	2,635	10,313	07/11/2006	11/15/2020
171232-AE-1	CHUBB CORP				1FE	5,011,985	112.0740	5,043,330	4,500,000	4,995,039		(8,744)			6.800	5.940	MN	39,100	306,000	07/12/2005	11/15/2031
171232-AM-3	CHUBB CORP				1FE	1,271,250	99.2210	1,240,263	1,250,000	1,266,759		(2,238)			5.200	4.940	AO	16,250	65,000	11/22/2004	04/01/2013
171871-AH-9	CINCINNATI BELL INC				3FE	250,000	100.1250	250,313	250,000	250,000					7.000	7.000	FA	6,611	17,500	08/29/2005	02/15/2015
172062-AE-1	CINCINNATI FINL CORP				1FE	946,060	101.8290	1,018,290	1,000,000	946,516		456			6.125	6.540	MN	10,208	30,625	05/03/2006	11/01/2034
172062-AF-8	CINCINNATI FINL CORP				1FE	1,237,132	110.6810	1,383,513	1,250,000	1,237,553		246			6.920	7.010	MN	11,053	86,500	05/09/2005	05/15/2028
17248R-AJ-5	CINGULAR WIRELESS LLC				1FE	2,725,949	109.0000	2,997,500	2,750,000	2,727,595		316			7.125	7.190	JD	8,708	195,938	09/09/2002	12/15/2031
17252M-AG-5	CINTAS CORP				1FE	3,504,350	102.4800	3,586,800	3,500,000	3,504,393		43			6.150	6.140	FA	77,131		12/13/2006	08/15/2036
17275R-AC-6	CISCO SYS				1FE	2,986,290	100.0640	3,001,920	3,000,000	2,987,196		906			5.500	5.560	FA	59,125	82,500	02/14/2006	02/22/2016
18055#-AH-5	CLARION LION PPTYS FD HDGS PVT				1Z	4,000,000	102.1640	4,086,597	4,000,000	4,000,000					5.830	5.830	JD	16,194		10/25/2006	12/06/2018
191219-AW-4	COCA COLA ENTLP				1FE	1,715,520	112.4640	1,686,960	1,500,000	1,714,909		(611)			7.000	5.770	AO	26,250		11/16/2006	10/01/2026
191219-BE-3	COCA COLA ENTLP				1FE	8,223,180	109.7950	7,685,650	7,000,000	8,185,566		(28,185)			6.000	5.410	MS	139,125	472,500	08/17/2005	09/15/2028
195869-AG-7	COLONIAL PIPELINE 144A				1FE	3,499,055	124.1800	4,346,300	3,500,000	3,500,000					7.630	7.630	MN	22,996	267,050	04/01/2002	04/15/2032
195869-AJ-1	COLONIAL PIPELINE 144A				1FE	504,960	110.4070	552,035	500,000	504,708		(70)			6.580	6.500	FA	11,241	32,900	08/28/2002	08/28/2032
20029P-AG-4	COMCAST CABLE COMM				2FE	2,437,140	120.4290	2,408,580	2,000,000	2,376,031		(25,085)			8.875	6.360	MN	29,583	177,500	06/03/2004	05/01/2017
20030N-AL-5	COMCAST CORP				2FE	5,019,000	100.2850	5,014,250	5,000,000	5,017,973		(1,027)			5.900	5.840	MS	86,861	158,153	02/28/2006	03/15/2016
20030N-AM-3	COMCAST CORP		L.S.		2FE	2,051,940	100.0540	2,001,080	2,000,000	2,051,940					6.450	6.250	MS	37,983		11/14/2006	03/15/2037
200339-AD-1	COMERICA BANK				1FE	2,090,000	102.0650	2,041,302	2,000,000	2,030,603		(14,596)			7.125	6.260	JD	11,875	142,500	06/17/2002	12/01/2008
200339-AJ-8	COMERICA BANK				1FE	4,517,840	120.0290	4,801,160	4,000,000	4,470,015		(11,139)			7.875	6.780	MS	92,750	315,000	01/24/2002	09/15/2026
200339-CG-2	COMERICA BANK				1FE	1,496,400	99.8910	1,498,365	1,500,000	1,496,430		30			5.750	5.780	MN	9,583		11/16/2006	11/21/2016
200340-AL-1	COMERICA BANK				1FE	491,630	94.3430	471,715	500,000	493,622		604			4.800	4.980	MN	4,000	24,000	07/17/2003	05/01/2015
20035C-AA-8	COMERICA BANK				1FE	1,497,405	100.2810	1,504,215	1,500,000	1,497,936		218			5.700	5.720	JD	7,125	85,500	05/26/2004	06/01/2014
20035C-AB-6	COMERICA BANK				1FE	2,496,250	95.6980	2,392,450	2,500,000	2,496,568		236			5.200	5.210	FA	46,583	130,000	08/15/2005	08/22/2017
20449E-BT-2	COMPASS BANK				1FE	1,001,200	98.1000	981,000	1,000,000	1,001,123		(56)			5.500	5.480	AO	13,750	55,000	03/14/2005	04/01/2020
20449E-EE-2	COMPASS BANK				1FE	2,990,100	99.7030	2,991,090	3,000,000	2,990,422		322			5.900	5.920	AO	44,250	95,875	03/14/2006	04/01/2026
205887-AF-9	CONAGRA FOODS INC				2FE	2,510,460	109.7120	2,468,520	2,250,000	2,509,751		(709)			7.125	6.110	AO	40,078		11/15/2006	10/01/2026
205887-AR-3	CONAGRA FOODS INC				2FE	2,945,640	108.3380	3,250,140	3,000,000	2,950,708		927			7.000	7.150	AO	52,500	210,000	01/24/2001	10/01/2028
205887-AW-2	CONAGRA FOODS INC				2FE	310,208	108.2180	297,600	275,000	293,127		(4,264)			7.875	5.860	MS	6,377	21,656	07/29/2002	09/15/2010
208251-AE-8	CONOCO INC				1FE	1,589,145	113.5880	1,784,467	1,571,000	1,587,919		(316)			6.950	6.850	AO	23,050	109,185	11/28/2001	04/15/2029
208251-AE-8	CONOCO INC		L.S.		1FE	939,730	113.5880	1,055,233	929,000	939,005		(187)			6.850	6.850	AO	13,630	64,566	11/28/2001	04/15/2029
210805-CB-1	CONTINENTAL AIRLINES INC SER 98-1A ETC				2FE	2,300,149	103.7500	2,420,288	2,332,808	2,313,890		2,841			6.648	6.840	MS	45,664	155,085	05/20/1999	09/15/2017
210805-CO-8	CONTINENTAL AIRLINES INC SER 99-1A ETC		L.S.		2FE	1,599,451	103.5100	1,655,591	1,599,451	1,599,451					6.545	6.540	FA	43,328	104,684	01/21/1999	02/02/2019
210805-DD-6	CONTINENTAL AIRLINES INC SER 00-2-A1				2FE	4,686,437	108.5000	4,854,348	4,474,054	4,653,705		(16,462)			7.707	7.050	AO	85,246	344,815	12/19/2000	04/02/2021
210805-DP-9	CONTINENTAL AIRLINES INC SER 02-1 G2				1FE	1,022,890	103.4080	1,034,086	1,000,000	1,015,417		(1,824)			6.563	6.270	FWAN	8,386	65,630	05/29/2002	08/15/2013
22025Y-AH-3	CORRECTIONS CORP OF AMER				3FE	374,531	99.1250	371,719	375,000	374,600		51			6.250	6.270	MS	6,901	23,438	09/07/2005	03/15/2013
222372-AJ-3	COUNTRYWIDE FINL CORP				1FE	508,855	101.9230	509,615	500,000	508,756		(99)			6.250	6.000	MN	3,993	15,538	10/31/2006	05/15/2016
22237L-PA-4	COUNTRYWIDE HOME LOAN				1FE	461,630	95.0220	475,115	500,000	474,764		519			4.000	5.350	MS	5,500	20,000	05/11/2004	03/22/2011
224044-AG-2	COX COMM INC				2FE	1,098,520	110.4960	1,104,960	1,000,000	1,084,674		(2,246)			7.625	6.810	JD	3,389	76,250	04/09/1999	06/15/2025
224044-BO-9	COX COMM INC 144A				2FE	1,999,100	99.2910	1,985,820	2,000,000	1,999,106		6			5.875	5.880	JD	9,792		11/28/2006	12/01/2016
224044-BR-7	COX COMM INC 144A				2FE	997,240	98.4300	984,300	1,000,000	997,243		3			6.450	6.470	JD	5,375		11/28/2006	12/01/2036
224040-AG-3	COX COMM INC				2FE	1,499,400	104.1360	1,562,044	1,500,000	1,499,661		7			6.950	6.950	JJ	48,071	104,250	04/23/1999	01/15/2028
224399-AP-0	CRANE CO				2FE	1,989,890	98.4460	1,968,920	2,000,000	1,989,886		6			6.550	6.580	MN	14,919		11/15/2006	11/15/2036
22541L-AC-7	CREDIT SUISSE FIRST BOSTON USA INC				1FE	518,075	105.0930	525,465	500,000	511,169		(1,849)			6.500	5.970	JJ	14,986	32,500	11/15/2002	01/15/2012
22541L-AE-3	CREDIT SUISSE FIRST BOSTON USA INC				1FE	1,951,074	117.7530	1,942,925	1,650,000	1,946,462		(4,664)			7.125	5.760	JJ	54,209	64,125	01/26/2006	07/15/2032
22541L-AE-3	CREDIT SUISSE FIRST BOSTON USA INC		L.S.		1FE	891,324	117.7530	1,059,777	900,000	891,750		111			7.125	7.200	JJ	29,569	64,125	01/26/2006	07/15/2032
225434-AG-4	CREDIT SUISSE USA INC				1FE	495,660															

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	Foreign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
231021-AJ-5	CUMMINS INC.				2FE	2,039,970		103,9490	2,000,000	2,040,088			118		7.125	6.930	MS	47,500	35,625	11/07/2006	03/01/2028
231021-AK-2	CUMMINS INC.				2FE	4,175,930		75,6550	5,500,000	4,177,266			119		5.650	7.440	MS	103,583	310,750	04/14/1998	03/01/2098
232820-AE-0	CYTEC INDUS INC.				2FE	951,770		92,6640	1,000,000	964,857			4,432		4.600	5.240	JJ	23,000	46,000	11/19/2003	07/01/2013
23331A-AQ-2	DR HORTON INC.				2FE	495,295		98,3080	500,000	495,328			33		5.875	6.050	JJ	14,688		12/14/2006	07/01/2013
23331A-AT-6	DR HORTON INC.				2FE	1,433,910		96,5880	1,500,000	1,440,541			5,947		5.625	6.280	MS	24,844	84,375	11/16/2005	09/15/2014
233835-AA-5	DAIMLERCHRYSLER NA HLDG.				2FE	1,116,609		103,7360	1,000,000	1,052,389			(17,920)		7.200	5.070	MS	24,000	72,000	02/28/2003	09/01/2009
239753-DL-7	DAYTON HUDSON CO.				1FE	1,711,185		108,3630	1,500,000	1,706,701			(4,484)		6.650	5.540	FA	41,563	99,750	01/26/2006	08/01/2028
242361-AB-9	DEAN FOODS CO.				3FE	775,313		99,5000	750,000	772,739			(1,418)		6.900	6.500	AO	51,750		02/04/2005	10/15/2017
245085-AB-1	DEL LABS INC.			1	4FE	100,000		103,7500	100,000	100,000					10.371	10.370	FMAN	1,729	2,622	08/17/2006	11/01/2011
25152X-AK-6	DEUTSCHE BANK NY			1	1FE	1,640,118		13,7500	12,665,000	1,739,712			99,595			6.540				01/26/2006	05/16/2007
25159N-AW-5	DEVELOPERS DIVERS REALTY				2FE	1,083,660		111,3890	1,000,000	1,071,455			(4,019)		7.500	6.600	MN	9,583	75,000	09/09/2003	07/15/2018
2515EO-AA-7	DEUTSCHE BANK FINL LLC				1FE	3,810,930		99,5220	3,750,000	3,797,191			(4,617)		5.375	5.180	FA	72,786	201,563	12/12/2003	03/02/2015
251799-AA-0	DEVON ENERGY CORP.				2FE	2,708,384		121,7390	2,400,000	2,696,385			(4,398)		7.950	6.900	AO	40,280	190,800	08/17/2004	04/15/2032
253651-AH-0	DIEBOLD INC 06-A T2 PVT				2	1,500,000		97,0010	1,500,000	1,500,000					5.500	5.500	MN	10,542	57,979	02/14/2006	03/02/2016
253651-B* 3	DIEBOLD INC 06-A T3 PVT				2	1,500,000		96,9420	1,500,000	1,500,000					5.550	5.550	MN	10,638	58,506	02/14/2006	03/02/2016
254067-AH-4	DILLARDS INC.				3FE	490,000		99,2500	500,000	490,697			495		7.130	7.370	FA	14,854	35,650	07/26/2005	08/01/2018
25459H-AD-7	DIRECTV HLDGS/FIN.			1	3FE	446,004		95,8750	450,000	446,407			310		6.375	6.490	JD	1,275	28,688	10/31/2005	06/15/2015
25467L-A* 7	DISCOVERY COMM INC SER A PVT				2	4,500,000		100,5440	4,500,000	4,500,000					6.010	6.010	JD	22,538	270,450	11/04/2005	12/01/2015
25468P-CE-4	WALT DISNEY CO.				1FE	996,210		100,8890	1,000,000	996,303			93		5.625	5.670	MS	17,188		09/06/2006	09/15/2016
26439X-AB-9	DUKE ENERGY FIELD SVCS				2FE	2,165,780		107,5640	2,000,000	2,076,517			(18,106)		7.875	6.660	FA	59,063	157,500	03/30/2001	08/16/2010
26439X-AD-5	DUKE ENERGY FIELD SVCS				2FE	1,002,410		104,5650	1,000,000	1,001,263			(260)		6.875	6.830	FA	68,750		04/04/2001	02/01/2011
26439X-AH-6	DUKE ENERGY FIELD SVCS 144A				2FE	1,252,998		102,7470	1,250,000	1,253,000			3		6.450	6.430	MN	14,333		10/25/2006	11/03/2036
26441Y-AD-9	DUKE REALTY CORP.				2FE	1,013,600		105,5510	1,000,000	1,007,435			(1,484)		6.950	6.740	MS	20,464	69,500	04/03/2002	03/15/2011
26874Q-AB-6	ENSCO INTL INC.				2FE	10,187,827		113,3220	10,500,000	10,211,315			4,712		7.200	7.440	MN	96,600	756,000	06/30/2000	11/15/2027
268766-AM-4	EOP OPER LP.				2FE	2,243,220		119,4170	2,000,000	2,203,496			(12,576)		7.250	5.980	FA	54,778	145,000	08/08/2003	02/15/2018
268766-BN-1	EOP OPER LP.				2FE	1,059,990		110,1860	1,000,000	1,027,979			(6,626)		8.100	7.200	FA	33,750	81,000	04/17/2001	08/01/2010
268766-BU-5	EOP OPER LP.				2FE	505,070		108,2180	500,000	502,748			(501)		7.000	6.850	JJ	16,139	35,000	08/01/2001	07/15/2011
268766-BW-1	EOP OPER LP.				2FE	1,621,505		107,9970	1,500,000	1,575,420			(12,397)		6.750	5.600	FA	38,250	101,250	01/24/2003	02/15/2012
26882P-AX-0	ERAC USA FIN CO 144A				1FE	499,125		103,1560	500,000	499,166			41		6.200	6.220	MN	5,167	15,500	04/24/2006	11/01/2016
26884A-AE-3	ERP OPER LP.				1FE	1,399,398		111,2010	1,300,000	1,380,437			(5,071)		7.125	6.320	AO	19,554	92,625	11/08/2002	10/15/2017
27743Z-AB-6	EASTMAN CHEM.				2FE	3,071,400		104,8050	3,000,000	3,059,850			(1,776)		7.250	7.040	JJ	100,292	217,500	04/14/1998	01/15/2024
27743Z-AD-2	EASTMAN CHEM.				2FE	7,468,215		108,4530	7,000,000	7,408,155			(9,042)		7.600	7.050	FA	221,667	532,000	04/14/1998	02/01/2027
27876G-AY-4	ECHOSTAR DBS CORP.				3FE	302,979		97,5000	305,000	303,272			165		6.625	6.720	AO	5,052	20,206	06/03/2005	10/01/2014
283695-BE-3	EL PASO NAT GAS.				4FE	1,532,280		112,0760	1,500,000	1,529,310			(641)		7.500	7.310	MN	14,375	112,500	01/23/2001	11/15/2026
28660G-AC-0	ELIZABETH ARDEN INC.		L.S.	1	4FE	258,750		100,7500	250,000	256,394			(1,018)		7.750	7.130	FA	7,319	19,375	07/07/2004	01/15/2012
29078E-AC-9	EMBARQ CORP.				2FE	999,950		102,3510	1,000,000	1,000,000			50		6.738	6.730	JD	5,615	36,310	05/12/2006	06/01/2013
29250R-AH-9	ENBRIDGE ENERGY PTNRS.				2FE	1,998,240		99,0110	2,000,000	1,998,242			2		5.875	5.880	JD	3,264		12/18/2006	12/15/2016
29266R-J* 0	ENERGIZER HLDGS SR NTS PVT				2	2,000,000		104,0790	2,000,000	2,000,000					6.130	6.130	JJ	59,597		06/15/2006	07/06/2014
29273R-AB-5	ENERGY TRANSFER PTNRS.				2	3,471,686		100,5670	3,519,845	3,473,560			1,722		5.950	6.060	FA	86,771	119,000	08/30/2006	02/01/2015
29273R-AF-6	ENERGY TRANSFER PTNRS.				2FE	2,900,435		102,9670	2,900,000	2,900,412			(23)		6.625	6.620	AO	36,290		10/19/2006	10/15/2036
29273R-AF-6	ENERGY TRANSFER PTNRS.		L.S.		2FE	100,015		102,9670	100,000	100,014			(1)		6.625	6.620	AO	1,251		10/19/2006	10/15/2036
29444G-AJ-6	EQUITABLE COS.				1FE	1,131,770		112,5550	1,000,000	1,129,485			(2,285)		7.000	5.920	AO	17,500	70,000	03/22/2006	04/01/2028
29475Z-AB-6	EQUITY ONE INC.				2FE	1,989,760		96,5420	2,000,000	1,990,878			847		5.375	5.440	AO	22,694	114,965	09/14/2005	10/15/2015
29475Z-AC-4	EQUITY ONE INC.				2FE	1,985,540		100,5950	2,000,000	1,986,383			843		6.000	6.090	MS	35,333	61,667	03/07/2006	09/15/2016
29475Z-AD-2	EQUITY ONE INC.				2FE	995,170		102,0670	1,000,000	995,231			61		6.250	6.310	JJ	23,090		08/09/2006	01/15/2017
29980R-AD-7	EVEREST REINS HLDG.				1FE	1,508,100		97,9330	1,500,000	1,506,901			(699)		5.400	5.320	AO	17,100	81,000	01/10/2005	10/15/2014
30250R-AM-8	FMR CORP 144A				1FE	2,513,980		117,1990	2,343,980	2,431,522			(24,249)		7.490	5.120	JD	6,658	149,800	05/07/2003	06/11/2019
30250R-AQ-9	FMR CORP 144A				1FE	1,066,980		121,8460	1,000,000	1,062,060			(1,116)		7.570	7.010	JD	3,364	75,700	12/10/2001	06/15/2029
302569-AA-6	FPL ENERGY VIRGINIA FDG 144A				2FE	1,433,046		106,5060	1,433,046	1,433,046					7.520	7.520	JD	54,182	107,765	07/19/2001	06/30/2019
31188B-AC-8	FASTENTECH INC.			1	4FE	276,680		105,2500	250,000	266,383			(6,284)		11.500	8.280	MN	4,792	28,750	04/25/2005	05/01/2008
31331F-AD-3	FEDEX CORP 1993 PASS THRU TR SER B2				2FE	3,045,240		108,5690	3,000,000	3,026,632			(3,778)		7.630	7.430	JJ	114,450	228,900	01/23/2001	01/01/2015
31331F-AQ-4	FEDEX CORP 1996 PASS THRU TR SER A1			1	2FE	1,076,938		105,6820	1,080,599	1,033,866			(7,595)		7.850	7.000	JJ	33,667	80,266	08/20/1997	06/11/2008
31331F-AS-0	FEDEX CORP 1996 PASS THRU TR SER B1				2FE	280,283		106,8100	303,886	284,511			344		7.390	7.610	JJ	8,819	21,025	03/20/1997	01/30/2013
31410H-AJ-0	FEDERATED DEPT STORES.				2FE	1,033,200		102,3750	1,000,000	1,032,503			(697)		6.790	6.500	JJ	31,309	67,900	12/08/2005	07/15/2027
316773-AD-2	FIFTH THIRD BANCORP.				1FE	2,690,631		90,2820	2,700,000	2,692,367			501		4.500	4.530	JD	10,125	121,500	05/20/2003	06/01/2018
316770-AG-4	FIFTH THIRD BANK SER BKNT			1	1FE	2,636,558		93,2500	2,800,000	2,642,732			5,988		5.200	5.840	MS	48,533	98,800	04/24/2006	03/01/2019

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 F o r e i g n	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
																						CUSIP Identification
32055R-AH-0	FIRST INDUS LP				2FE	4,468,950	104.7630	4,714,335	4,500,000	4,480,976			2,886			6.875	6.970	AO	65,313	309,375	04/04/2002	04/15/2012
32055T-AG-8	FIRST INDUS LP				2FE	509,755	111.3560	556,784	500,000	507,999			(467)			7.500	7.280	JD	3,125	37,500	07/30/2002	12/01/2017
320809-AA-4	FIRST MA BANK				1FE	1,559,565	108.7120	1,630,680	1,500,000	1,531,868			(5,907)			7.625	7.050	JD	5,083	114,375	08/13/2001	06/15/2011
33716M-AA-5	FIRST TENNESSEE BANK				1FE	1,058,630	94.5200	945,200	1,000,000	1,040,267			(5,467)			4.625	3.900	MN	5,910	46,250	06/13/2003	05/15/2013
337358-BD-6	FIRST UNION CORP				1FE	2,532,225	107.9880	2,429,730	2,250,000	2,527,637			(3,441)			6.550	5.670	AO	31,113	147,375	01/25/2006	10/15/2035
33738M-AB-7	FIRST UNION NATL BANK BKNT				1FE	4,481,293	106.9910	4,814,595	4,500,000	4,481,039			326			6.500	6.530	JD	24,375	292,500	07/08/2002	12/01/2028
338032-BB-0	FISHER SCIENTIFIC INTL			1	2FE	247,799	98.8610	247,153	250,000	247,977			178			6.125	6.240	JJ	7,656	7,656	01/26/2006	07/01/2015
338915-AM-3	FLEETBOSTON FINL GRP				1FE	2,244,100	109.9970	2,199,940	2,000,000	2,239,994			(5,006)			6.700	5.720	JJ	61,789	67,000	01/26/2006	07/15/2028
340711-AM-2	FL GAS TRANSMISSION 144A				2FE	1,040,630	106.2930	1,062,930	1,000,000	1,021,976			(4,729)			7.625	6.970	JD	6,354	76,250	07/15/2002	12/01/2010
34486@-AD-2	NFL FOOTBALL TRUST III PVT				1Z	2,300,000	102.2230	2,351,149	2,300,000	2,300,000						5.900	5.900	MN	19,978		05/08/2006	11/08/2015
349631-AG-6	FORTUNE BRANDS				2FE	1,452,225	100.9710	1,514,565	1,500,000	1,456,207			869			6.625	6.880	JJ	45,823	99,375	12/05/2001	07/15/2028
349631-AM-1	FORTUNE BRANDS INC				2FE	973,710	91.6410	916,410	1,000,000	974,066			356			5.875	6.060	JJ	27,090	29,865	02/09/2006	01/15/2036
36110@-AB-3	FURNITURE BRANDS INTL PVT				2	1,500,000	107.3880	1,610,829	1,500,000	1,500,000						6.830	6.830	MN	51,225	51,225	04/26/2006	05/17/2018
36158F-AA-8	GE GLOB INS HLDG				1FE	8,709,538	111.1040	8,888,320	8,000,000	8,685,655			(10,603)			7.000	6.220	FA	211,556	350,000	10/31/2006	02/15/2026
36158F-AD-2	GE GLOB INS HLDG				1FE	1,079,710	121.0930	1,210,930	1,000,000	1,074,805			(1,220)			7.750	7.090	JD	3,444	77,500	05/02/2002	06/15/2030
362311-AG-7	GTE CALIFORNIA INC				1FE	494,065	100.3740	501,870	500,000	494,175			110			6.750	6.850	MN	4,313	16,875	08/30/2006	05/15/2027
362320-AZ-6	VERIZON COMM				1FE	2,996,610	106.3110	3,189,330	3,000,000	2,997,647			135			6.840	6.850	AO	43,320	205,200	05/05/1999	04/15/2018
362320-BA-0	VERIZON COMM				1FE	3,190,080	104.8420	3,145,260	3,000,000	3,167,464			(3,596)			6.940	6.450	AO	43,953	208,200	02/22/1999	04/15/2028
36804P-AK-2	GATX FINL CORP				2FE	6,980,166	98.6310	6,904,170	7,000,000	6,981,205			1,040			5.800	5.830	MS	135,333	200,744	07/31/2006	03/01/2016
368710-AG-4	GENENTECH INC				1FE	965,210	95.7330	957,330	1,000,000	968,450			2,885			4.750	5.210	JJ	21,903	47,104	11/10/2005	07/15/2015
370425-RP-7	GMAC LLC				3FE	356,125	104.6670	366,335	350,000	354,673			(1,310)			7.750	7.250	JJ	12,206	27,125	11/04/2005	01/19/2010
37247D-AB-2	GENWORTH FINL INC				1FE	525,705	108.6130	543,065	500,000	524,974			(345)			6.500	6.120	JD	1,444	32,500	08/19/2004	06/15/2034
37247D-AB-2	GENWORTH FINL INC		LS		1FE	4,747,865	108.6130	4,887,585	4,500,000	4,740,782			(3,342)			6.500	6.090	JD	13,000	292,500	08/19/2004	06/15/2034
373298-BP-2	GEORGIA PAC CORP				4FE	4,349,450	97.0000	4,850,000	5,000,000	4,400,343			9,720			7.250	8.470	JD	30,208	362,500	08/23/2000	06/01/2028
373732-AA-5	GLAXOSMITHKLINE CAP INC				1FE	950,730	94.2750	942,750	1,000,000	956,215			4,880			4.375	5.100	AO	9,236	43,750	11/10/2005	04/15/2014
379352-AL-1	GLOB MARINE INC				2FE	8,434,410	107.6660	9,689,940	9,430,000	8,483,641			9,434			7.000	7.540	AD	52,500	630,000	02/07/2002	06/01/2028
38141G-CM-4	GOLDMAN SACHS GRP INC				1FE	998,780	100.2000	1,002,000	1,000,000	999,114			88			5.500	5.510	MN	7,028	55,000	11/07/2002	11/15/2014
38141G-ES-9	GOLDMAN SACHS GRP INC		LS		1FE	2,244,285	98.8120	2,223,270	2,250,000	2,244,406			121			5.950	5.970	JJ	19,338		11/02/2006	01/15/2027
38143Y-AC-7	GOLDMAN SACHS GRP INC				1FE	5,790,730	104.0410	5,722,255	5,500,000	5,790,151			(579)			6.450	6.060	MN	59,125		10/31/2006	05/01/2036
382388-AL-0	GOODRICH CORP				2FE	2,919,945	107.2010	2,680,025	2,500,000	2,913,412			(4,572)			7.000	5.840	AO	36,944	175,000	07/08/2005	04/15/2038
397528-AB-6	GREGG APPLIANCES			1	4FE	45,875	95.5000	47,750	50,000	46,016			141			9.000	10.820	AO	1,875		09/13/2006	02/01/2013
404251-A*-1	HNI CORP PVT				2	2,000,000	99.7090	1,994,181	2,000,000	2,000,000						5.540	5.540	AO	26,161	55,400	03/13/2006	04/06/2016
40426W-AR-2	HRPT PTYS TRUST			1	2FE	2,038,430	103.0750	2,061,500	2,000,000	2,032,535			(2,636)			6.250	6.010	FA	47,222	125,000	08/13/2004	02/15/2016
40429C-AA-0	HSBC FIN CORP				1FE	1,004,520	104.5000	1,045,000	1,000,000	1,002,469			(472)			6.750	6.680	MN	8,625	67,500	09/21/2001	05/15/2011
40429C-FW-7	HSBC FIN CORP				1FE	2,981,790	99.3610	2,980,849	3,000,000	2,982,089			299			5.250	5.350	JJ	17,500		11/15/2006	01/15/2014
404201-AB-3	HSBC BANK USA				1FE	1,449,705	96.7910	1,451,877	1,500,000	1,450,350			645			5.625	5.860	FA	31,875	83,906	01/30/2006	08/15/2035
41011W-BJ-8	JOHN HANCOCK GLOB FDG II 144A				1FE	3,979,880	99.0580	3,962,332	4,000,000	3,985,078			1,430			5.250	5.300	FA	73,500	210,000	02/10/2003	02/25/2015
41362T-AW-0	HARRAIS OPER CO INC				3FE	1,604,663	83.7810	1,466,168	1,750,000	1,607,855			3,193			5.750	6.820	AO	25,156	50,313	08/23/2006	10/01/2017
413875-AJ-4	HARRIS CORP				2FE	919,680	94.0430	940,430	1,000,000	923,910			4,230			5.000	6.130	AO	12,500	25,000	05/05/2006	10/01/2015
416515-AP-9	HARTFORD FINL SVCS GRP				1FE	4,433,372	99.0000	4,271,850	4,315,000	4,433,141			(231)			6.100	5.910	AO	63,610		10/10/2006	10/01/2041
416515-AR-5	HARTFORD FINL SVCS GRP				1FE	1,931,066	99.9330	1,925,709	1,927,000	1,931,012			(54)			5.500	5.470	AO	25,907		09/28/2006	10/15/2016
416515-AR-5	HARTFORD FINL SVCS GRP		LS		1FE	574,209	99.9330	572,616	573,000	574,193			(16)			5.500	5.470	AO	7,704		09/28/2006	10/15/2016
421915-AG-4	HEALTH CARE PPTY INV (VAR) (PUT 05)			1	2FE	1,138,520	104.9870	1,049,870	1,000,000	1,121,446			(11,176)			7.072	5.270	JD	4,518	70,720	06/08/2005	06/08/2015
421915-EG-0	HEALTH CARE PROPERTIES				2FE	1,498,155	101.5940	1,523,910	1,500,000	1,498,185			30			6.300	6.310	MS	26,775		09/12/2006	09/15/2016
421915-EH-8	HEALTH CARE PPTYS				2FE	1,296,984	98.6520	1,282,476	1,300,000	1,297,015			31			5.650	5.690	JD	5,509		11/29/2006	12/15/2013
421946-AE-4	HEALTHCARE REALTY TRUST				2FE	809,243	108.4570	813,428	750,000	784,782			(6,684)			8.125	6.860	MN	10,156	60,938	12/05/2002	05/01/2011
421946-AF-1	HEALTHCARE REALTY TRUST				2FE	1,492,470	95.4170	1,431,255	1,500,000	1,494,177			647			5.125	5.180	AO	19,219	76,875	03/25/2004	04/01/2014
42217K-AL-0	HEALTH CARE REIT INC				2FE	2,545,055	99.7910	2,494,775	2,500,000	2,534,316			(4,011)			6.000	5.750	MN	19,167	150,000	04/22/2004	11/15/2013
42218S-AA-6	HEALTH CARE SVCS CORP 144A				1FE	3,484,355	108.5610	3,799,635	3,500,000	3,491,443			1,551			7.750	7.810	JD	12,056	271,250	06/20/2001	06/15/2011
422317-AC-1	HEARST ARGYLE TELEVISION				2FE	6,879,320	104.2100	7,294,700	7,000,000	6,913,938			4,979			7.000	7.160	JJ	225,944	490,000	01/30/1998	01/15/2018
42307T-AC-2	HJ HEINZ FIN CO				2FE	557,540	104.0090	520,045	500,000	544,355			(8,639)			6.625	4.440	JJ	15,274	33,125	06/09/2005	07/15/2011
42307T-AG-3	HJ HEINZ FIN CO				2FE	1,753,010	101.8170	1,527,255	1,500,000	1,747,093			(4,439)			6.750	6.750	MS	29,813		09/15/2005	03/15/2032
42307T-AG-3	HJ HEINZ FIN CO		LS		2FE	4,665,026	101.8170	4,072,680	4,000,000	4,628,909			(11,213)			6.750	5.580	MS	79,500	270,000	09/15/2005	03/15/2032
432848-AX-7	HILTON HOT																					

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
44106M-AE-2	HOSPITALITY PPTYS.			1	2FE	2,000,000	104.4730	2,089,460	2,000,000	2,000,000					6.850	6.840	JJ	63,172	137,000	06/27/2002	01/15/2012
44106M-AF-9	HOSPITALITY PPTYS.			1	2FE	2,484,900	104.6630	2,616,575	2,500,000	2,489,759		1,308			6.750	6.830	FA	63,750	168,750	01/16/2003	02/15/2013
44106M-AG-7	HOSPITALITY PPTYS.			1	2FE	1,497,210	95.0040	1,425,060	1,500,000	1,497,632		230			5.125	5.140	FA	29,042	76,875	02/10/2005	02/15/2015
44108E-AM-8	HOST MARRIOTT LP.			1	3FE	492,902	101.5000	507,500	500,000	494,335		791			7.000	7.240	FA	13,222	35,000	03/04/2005	08/15/2012
442488-AU-6	K HOVNANIAN ENT.				3FE	349,688	95.0000	332,500	350,000	349,756		23			6.250	6.260	JJ	10,087	21,875	04/19/2005	01/15/2015
44643T-AA-5	HUNTINGTON NATL BANK				1FE	2,019,480	105.7100	2,114,206	2,000,000	2,014,374		(824)			6.600	6.500	JD	5,867	132,000	01/20/1999	06/15/2018
449669-AK-6	IMC GLOB INC.				4FE	2,069,059	92.0000	1,913,600	2,080,000	2,070,279		190			7.300	7.340	JJ	70,015	151,840	01/21/1998	01/15/2028
44981W-AG-5	JNG SEC LIFE INST FUND 144A				1FE	1,999,020	96.8980	1,937,965	2,000,000	1,999,288		82			4.875	4.880	FA	97,500	36,833	01/27/2004	02/15/2014
45031U-AH-4	ISTAR FINL INC.				2FE	2,045,812	99.0950	1,981,900	2,000,000	2,037,686		(4,210)			5.700	5.370	MS	38,000	114,000	12/17/2004	03/01/2014
45031U-AT-8	ISTAR FINL INC.				2FE	1,996,920	100.5710	2,011,420	2,000,000	1,997,288		300			6.050	6.070	AO	25,544	121,000	11/01/2005	04/15/2015
450679-AT-2	ITT INDUS INC.				2FE	2,271,560	116.4210	2,328,420	2,000,000	2,251,354		(6,832)			7.400	7.400	MN	18,911	148,000	10/27/2003	11/15/2025
45068H-AF-3	HARTFORD FINL SVCS GRP.				1FE	4,240,800	100.0000	4,000,000	4,000,000	4,171,856		(13,917)			7.300	6.640	MN	48,667	292,000	03/08/2001	11/01/2015
456650-AC-7	INFINITY PROP & CASUALTY				2FE	3,211,956	96.7680	3,193,344	3,300,000	3,214,470		2,514			5.500	5.950	FA	67,054	99,000	09/28/2006	02/18/2014
459200-AR-2	IBM CORP.				1FE	1,009,480	102.0000	1,020,000	1,000,000	1,009,397		(83)			6.220	6.130	FA	25,917	31,100	07/20/2006	08/01/2027
459200-AS-0	IBM CORP.				1FE	1,102,230	107.0000	1,070,000	1,000,000	1,100,327		(1,903)			6.500	5.670	JJ	29,972	32,500	03/02/2006	01/15/2028
459506-AG-0	INTL FLAVORS & FRAGRANCE SER B PVT.				2	2,000,000	101.1560	2,023,136	2,000,000	2,000,000					5.960	5.960	JJ	55,958	62,000	06/22/2006	07/12/2011
459506-B-1	INTL FLAVORS & FRAGRANCE SER D PVT.				2	3,000,000	101.4780	3,044,343	3,000,000	3,000,000					6.140	6.140	JJ	86,472	97,000	06/22/2006	07/12/2016
45974V-AG-9	INTL LEASE FIN CORP.				1FE	499,095	100.3380	501,695	500,000	499,095					5.400	5.440	FA	3,900	4,700	11/06/2006	02/15/2012
46625H-AT-7	JP MORGAN CHASE				1FE	5,064,207	101.7700	5,113,943	5,025,000	5,051,589		(3,658)			5.750	5.640	JJ	144,469	288,938	01/31/2003	01/02/2013
46625H-DF-4	JP MORGAN CHASE		L.S.		1FE	1,459,560	98.1310	1,471,965	1,500,000	1,463,220		3,259			5.150	5.500	AO	19,313	76,606	11/15/2005	10/01/2015
466313-AB-9	JABIL CIRCUIT INC.				2FE	1,036,720	99.2920	992,920	1,000,000	1,025,749		(6,487)			5.875	5.070	JJ	27,090	58,750	04/01/2005	07/15/2010
46648@-AL-3	JM HUBER CORP SER A PVT.				2	1,492,320	101.4340	1,521,524	1,500,000	1,493,159		788			5.710	5.790	JJ	41,635	85,650	12/05/2005	01/06/2014
46648@-AP-4	JM HUBER CORP PVT.				2	1,500,000	98.5210	1,477,827	1,500,000	1,500,000					5.750	5.750	FA	35,938	43,125	11/22/2005	02/01/2018
478165-AE-3	JOHNSON SC & SON INC 144A				2FE	490,465	97.1410	485,705	500,000	492,874		994			5.000	5.280	JD	1,111	25,000	06/24/2004	12/15/2012
478165-AF-0	JOHNSON SC & SON INC 144A				2FE	6,205,028	94.9500	5,934,375	6,250,000	6,209,614		554			5.750	5.790	FA	135,764	359,375	05/25/2005	02/15/2033
47926P-AB-2	JOHNSON DIVERSEY HOLD INC.			1	5FE	86,000	96.5000	89,500	100,000	89,528		89			12.220	12.220	MN	8,258	9,000	08/25/2006	05/15/2013
482732-AE-4	K2 CORP.			1	4FE	338,589	101.0000	328,250	325,000	335,684		(1,565)			7.375	6.650	JJ	11,984	23,969	01/27/2005	07/01/2012
487836-AT-5	KELLOGG CO SER B.				1FE	6,392,265	119.4020	6,268,605	5,250,000	6,380,734		(11,531)			7.450	5.780	AO	97,781	223,500	11/15/2006	04/01/2031
488044-AB-4	KELLWOOD CO.				3FE	1,138,187	91.4000	1,096,800	1,200,000	1,150,786		2,52			7.625	8.140	AO	19,317	91,500	01/13/2005	10/15/2017
489170-AB-6	KENAMETAL INC.				2FE	546,730	105.3080	526,540	500,000	539,569		(6,067)			7.200	5.500	JD	1,600	36,000	10/18/2005	06/15/2012
49228R-AC-7	KERN RIVER FDG CORP 144A				1FE	3,839,205	105.2920	4,017,269	3,815,360	3,833,916		(2,482)			6.676	6.570	MON	21,934	254,713	06/04/2002	07/31/2016
49306C-AF-8	KEY BANK NA				1FE	973,232	100.6880	965,604	959,000	970,830		(779)			5.700	5.540	MN	9,111	54,663	07/29/2003	11/01/2017
49306C-AF-8	KEY BANK NA		L.S.		1FE	41,608	100.6880	41,282	41,000	41,506		(33)			5.700	5.540	MN	390	2,337	07/29/2003	11/01/2017
49306C-AG-6	KEY BANK NA				1FE	1,242,500	89.4340	1,117,933	1,250,000	1,243,846		398			4.625	4.680	JD	2,569	57,813	06/03/2003	06/15/2018
49327X-AB-6	KEY BANK NA				1FE	3,999,040	99.3390	3,973,572	4,000,000	3,999,203		163			5.450	5.450	MS	64,189	116,267	02/28/2006	03/03/2016
494460-BB-6	KIMCO REALTY CORP.				2FE	970,270	95.1500	951,506	1,000,000	974,541		2,455			4.904	5.290	AO	12,260	49,040	03/16/2005	02/18/2015
49446R-AG-4	KIMCO REALTY CORP.				2FE	1,596,656	102.9240	1,646,784	1,600,000	1,597,804		301			6.000	6.020	MN	8,267	96,000	11/18/2002	11/30/2012
494550-AL-0	KINDER MORGAN ENERGY PTNRS.				2FE	1,533,097	113.8810	1,668,357	1,465,000	1,529,754		(883)			7.750	7.360	MS	33,430	113,538	07/11/2002	03/15/2032
494550-AT-3	KINDER MORGAN ENERGY PTNRS.				2FE	499,110	90.8740	454,370	500,000	499,174		11			5.800	5.810	MS	8,539	29,000	07/08/2005	03/15/2035
499040-AP-8	KNIGHT RIDDER INC.				2FE	2,456,050	92.9070	2,322,675	2,500,000	2,459,578		2,766			5.750	5.950	MS	47,917	148,542	10/04/2005	09/01/2017
500255-AC-8	KOHL'S CORP.				1FE	1,655,400	107.0400	1,605,600	1,500,000	1,628,511		(22,976)			7.375	5.320	AO	23,354	110,625	10/25/2005	10/15/2011
50075N-AC-8	KRAFT FOODS INC				1FE	3,597,630	107.7580	3,502,135	3,250,000	3,594,245		(2,563)			6.500	5.690	MN	35,208	65,000	12/18/2006	11/01/2031
50075N-AL-8	KRAFT FOODS INC				1FE	1,973,990	98.7360	1,974,720	2,000,000	1,980,491		2,337			5.250	5.420	AO	26,250	105,000	07/09/2004	10/01/2013
501044-BK-6	KROGER CO.				2FE	1,717,650	105.6780	1,585,170	1,500,000	1,693,567		(12,069)			7.000	5.450	MN	17,500	105,000	12/06/2004	05/01/2018
501044-BM-2	KROGER CO.				2FE	5,069,250	104.9200	5,246,000	5,000,000	5,060,946		(3,600)			6.800	6.640	JD	15,111	340,000	09/10/2003	12/15/2018
501044-CA-7	KROGER CO.				2FE	1,058,780	104.6550	1,046,550	1,000,000	1,047,268		(9,603)			6.800	5.530	AO	17,000	68,000	10/12/2005	04/01/2011
50540R-AF-9	LABORATORY CORP OF AMER.				2FE	1,997,420	98.3100	1,966,200	2,000,000	1,997,632		202			5.625	5.640	JD	5,000	112,813	12/09/2005	12/15/2015
524908-AA-8	LEHMAN BROS HLDGS (PUT 02)				1FE	2,811,850	120.8700	3,021,750	2,500,000	2,719,779		(19,066)			8.800	7.340	MS	73,333	220,000	04/11/2001	03/01/2015
524908-CM-0	LEHMAN BROS HLDGS.				1FE	572,465	107.9720	539,860	500,000	545,335		(11,130)			7.875	5.100	FA	14,875	39,375	06/15/2004	08/15/2010
52517P-SZ-5	LEHMAN BROS HLDGS.				1FE	5,089,710	102.3750	5,067,585	4,950,000	5,070,366		(7,981)			5.875	5.570	MN	37,159	290,813	09/22/2004	11/15/2017
52517P-VU-2	LEHMAN BROS HLDGS.				1FE	19,582	96.6180	19,324	20,000	19,768		99			3.600	4.150	MS	216	720	01/27/2005	03/13/2009
526057-AK-0	LENNAR CORP.				2FE	1,254,596	96.0220	1,200,275	1,250,000	1,253,889		(409)			5.500	5.440	MS	22,917	68,750	03/09/2005	09/01/2014
530715-AD-3	LIBERTY MEDIA CORP.				3FE	3,288,644	100.5460	3,177,254	3,160,000	3,278,627		(1,807)			8.500	8.130	JJ	123,854	268,600	01/13/2000	07/15/2029
530715-AD-3	LIBERTY MEDIA CORP.		L.S.		3FE	353,841	100.5460	341,856	340,000	352,764		(194)			8.500	8.130	JJ	13,326	28,900	01/13/2000	07/15/2029

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
53117C-AF-9	LIBERTY PPTY LP				2FE	3,590,895	106.4680	3,726,380	3,500,000	3,547,345		(9,417)			7.250	6.870	MS	74,715	253,750	08/17/2001	03/15/2011
53117C-AG-7	LIBERTY PPTY LP				2FE	995,580	104.1790	1,041,790	1,000,000	997,163		.407			6.375	6.430	FA	24,083	63,750	08/19/2002	08/15/2012
532716-AL-1	LIMITED BRANDS INC.				2FE	1,494,450	95.0120	1,425,180	1,500,000	1,495,437		.459			5.250	5.290	MN	13,125	78,750	10/19/2004	11/01/2014
534187-AR-0	LINCOLN NATL CORP.				1FE	5,309,135	103.3110	5,165,550	5,000,000	5,308,773		(362)			6.150	5.710	AO	71,750		12/12/2006	04/07/2036
538021-AC-0	LITTON INDUS INC.				2FE	11,465,160	121.1160	12,111,600	10,000,000	11,339,199		(35,300)			7.950	6.500	MS	228,194	775,000	10/19/2005	03/15/2026
538021-AH-9	LITTON INDUS INC.				2FE	1,134,700	112.8860	1,128,860	1,000,000	1,133,364		(1,336)			6.980	6.000	MS	20,552	69,800	03/06/2006	03/15/2036
539830-AE-9	LOCKHEED MARTIN				2FE	1,130,380	115.3760	1,153,760	1,000,000	1,123,831		(6,549)			7.650	5.900	MN	12,750	38,250	04/26/2006	05/01/2016
539830-AR-0	LOCKHEED MARTIN CORP.				2FE	5,085,946	105.0640	5,253,200	5,000,000	5,085,946					6.150	6.020	MS	103,354		12/20/2006	09/01/2036
540424-AN-8	LOEWS CORP.				1FE	3,734,295	97.4320	3,653,700	3,750,000	3,737,171		1,057			5.250	5.290	MS	57,969	196,875	03/26/2004	03/15/2016
543859-AH-5	LORAL CORP.				2FE	2,872,450	112.4030	2,810,075	2,500,000	2,851,569		(12,359)			7.000	5.680	MS	51,528	175,000	04/04/2005	09/15/2023
54866N-BM-0	LOWES CO INC.				1FE	1,305,850	120.8880	1,511,110	1,250,000	1,301,327		(1,074)			7.500	7.580	MS	31,583	94,750	02/11/2002	06/18/2027
55263E-CE-3	MBNA CORP.				3FE	496,875	109.6780	548,390	500,000	498,074		292			7.500	7.590	MS	11,042	37,500	03/20/2002	03/15/2012
55284B-AA-1	MGIC INV CORP.				1FE	744,330	97.0640	727,980	750,000	744,908		.461			5.375	5.470	MN	6,719	43,000	10/04/2005	11/01/2015
552953-AL-5	MGM MIRAGE INC.		LS		3FE	750,000	98.5000	738,750	750,000	750,000					6.750	6.750	MS	16,875	50,625	12/10/2004	09/01/2012
552953-AY-7	MGM MIRAGE INC.				3FE	771,000	96.0000	768,000	800,000	771,095		95			6.875	7.410	AO	13,750		12/13/2006	04/01/2016
552953-AZ-7	MGM MIRAGE INC.		LS		3FE	350,000	96.0000	336,000	350,000	350,000					6.875	6.870	AO	6,016	11,764	12/13/2006	04/01/2016
554480-AH-9	MACK CALI REALTY LP				2FE	1,994,280	94.2380	1,884,760	2,000,000	1,996,024		.517			4.600	4.630	JD	4,089	92,000	06/05/2003	06/15/2013
554480-AJ-5	MACK CALI REALTY LP				2FE	3,004,490	96.7030	2,901,090	3,000,000	3,004,238		(489)			5.125	5.100	FA	58,083	153,750	01/31/2005	02/15/2014
559080-AA-4	MAGELLAN MIDSTREAM PTNRS				2FE	997,940	102.8680	1,028,680	1,000,000	998,369		167			6.450	6.470	JD	5,375	64,500	05/20/2004	06/01/2014
565849-AB-2	MARATHON OIL CORP.				2FE	2,214,740	110.7330	2,214,660	2,000,000	2,208,996		(3,179)			6.800	5.990	MS	40,044	136,000	02/14/2006	03/15/2032
57174B-AK-8	MARSH & MCLENNAN				2FE	1,378,104	91.0810	1,275,134	1,400,000	1,378,902		.318			5.875	5.980	FA	34,271	82,250	08/27/2004	03/01/2033
57174B-AM-4	MARSH & MCLENNAN				2FE	1,167,584	96.2230	1,106,565	1,150,000	1,164,204		(1,506)			5.375	5.170	JJ	28,502	61,813	08/16/2004	07/15/2014
571900-AZ-2	MARRIOTT INTL INC.				2FE	1,494,860	98.2980	1,474,470	1,500,000	1,495,131		.270			5.810	5.850	MN	12,346	87,150	05/09/2006	11/10/2015
574599-AT-3	MASCO CORP.				2FE	3,613,785	108.2490	3,788,715	3,500,000	3,606,913		(1,784)			7.750	7.460	FA	113,021	271,250	03/26/2002	08/01/2029
574599-AX-4	MASCO CORP.				2FE	1,535,760	100.1110	1,501,665	1,500,000	1,522,752		(3,422)			5.875	5.550	JJ	40,635	88,125	10/10/2002	07/15/2012
574599-BD-7	MASCO CORP.				2FE	3,482,185	100.6810	3,523,835	3,500,000	3,482,506		.321			6.125	6.190	AO	52,403		09/28/2006	10/03/2016
57777B-BF-9	MAY DEPT STORES CO.				2FE	1,552,754	107.9090	1,510,726	1,400,000	1,524,617		(9,015)			7.450	6.220	AO	22,019	104,300	08/13/2003	10/15/2016
57777B-BJ-5	MAY DEPT STORES CO.				2FE	362,304	101.5540	375,750	370,000	362,795		103			6.900	7.060	JJ	11,772	25,530	03/11/2002	01/15/2032
57777B-BK-5	MAY DEPT STORES CO.		LS		2FE	616,896	101.5540	639,790	630,000	617,731		175			6.900	7.060	JJ	20,045	43,470	03/11/2002	01/15/2032
581557-AM-7	MCKESSON CORP.				2FE	1,346,688	113.5400	1,419,250	1,250,000	1,339,486		(1,985)			7.650	6.980	MS	31,875	95,625	11/06/2002	03/01/2027
581550-AA-1	MCKESSON CORP.				2FE	4,068,360	109.3860	4,375,440	4,000,000	4,040,955		(6,405)			7.750	7.500	FA	129,167	310,000	01/24/2002	02/01/2012
585515-AD-1	MELLON FDG CORP.				1FE	864,065	97.2500	778,000	800,000	847,417		(4,975)			5.000	4.110	JD	3,333	40,000	06/18/2003	12/01/2014
585515-AD-1	MELLON FDG CORP.		LS		1FE	323,481	97.2500	291,750	300,000	317,387		(1,822)			5.000	4.130	JD	1,250	15,000	06/18/2003	12/01/2014
589331-AC-1	MERCK & CO INC.				1FE	1,379,335	104.9900	1,312,375	1,250,000	1,373,771		(3,643)			6.300	5.450	JD	39,375	78,750	07/27/2005	01/01/2026
589331-AE-7	MERCK & CO INC.				1FE	2,450,588	100.9730	2,271,893	2,250,000	2,444,158		(4,621)			5.950	5.280	JD	11,156	133,875	07/28/2005	12/01/2028
589331-AK-3	MERCK & CO INC.				1FE	722,445	95.2520	714,390	750,000	725,262		2,378			4.750	5.240	MS	11,875	35,625	11/10/2005	03/01/2015
59001A-AH-5	MERITAGE CORP.			1	3FE	99,500	98.5000	98,500	100,000	99,602		.40			7.000	7.070	MN	1,167	7,000	09/08/2004	05/01/2014
59001A-AK-8	MERITAGE CORP.			1	3FE	298,535	95.0000	285,000	300,000	298,744		114			6.250	6.310	MS	5,521	18,750	06/28/2005	03/15/2015
59018B-JF-6	MERRILL LYNCH & CO.				1FE	2,267,860	107.5930	2,151,860	2,000,000	2,228,512		(14,193)			6.500	5.170	JJ	59,944	130,000	12/17/2004	07/15/2018
59018B-JN-9	MERRILL LYNCH & CO.				1FE	6,233,477	111.0820	6,137,281	5,525,000	6,119,095		(34,413)			6.875	5.620	MN	48,536	379,844	08/05/2004	11/15/2018
59018Y-RZ-6	MERRILL LYNCH & CO.				1FE	998,000	99.3240	993,242	1,000,000	998,479		133			5.300	5.320	MS	13,397	53,000	12/11/2003	09/30/2015
59018Y-TZ-4	MERRILL LYNCH & CO.				1FE	748,523	100.5680	754,262	750,000	748,810		124			5.450	5.470	JJ	18,848	40,875	07/14/2004	07/15/2014
59156R-AJ-7	METLIFE INC.				1FE	7,787,770	106.7860	8,062,343	7,550,000	7,781,659		(3,191)			6.375	6.140	JD	21,392	481,313	08/18/2004	06/15/2034
59156R-AM-0	METLIFE INC.				1FE	2,962,000	97.7230	2,931,690	3,000,000	2,962,524		.563			5.700	5.780	JD	7,600	171,000	03/09/2006	06/15/2035
60038B-AB-8	MILLER BREWING CO 144A				2FE	1,000,300	98.8900	988,900	1,000,000	1,000,219		(27)			5.500	5.490	FA	20,778	55,000	08/06/2003	08/15/2013
608190-AH-7	MOHAWK INDUS INC.				2FE	960,290	99.2800	992,800	1,000,000	961,672		1,382			6.125	6.690	JJ	28,243		07/17/2006	01/15/2016
61166W-AA-9	MONSANTO CO.				1FE	4,508,470	109.2080	4,952,583	4,535,000	4,517,773		2,389			7.375	7.450	FA	126,350	334,456	08/09/2002	08/15/2012
61746B-CY-0	MORGAN STANLEY				1FE	3,723,788	105.1840	3,944,407	3,750,000	3,724,052		265			6.250	6.310	FA	92,448		08/02/2006	08/09/2026
61746S-BR-9	MORGAN STANLEY				1FE	2,736,608	99.1060	2,725,415	2,750,000	2,737,832		1,037			5.375	5.430	AO				

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	Foreign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
637071-AD-3	NATL OILWELL INC.				2FE	1,898,000	103.3520	2,067,040	2,000,000	1,947,247		10,394		6.500	7.230	MS	38,278	130,000		06/28/2001	03/15/2011	
637432-CG-8	NATL RURAL UTILITIES				1FE	2,709,900	107.7500	2,693,750	2,500,000	2,677,521		(10,261)		6.550	5.710	MN	27,292	163,750		08/04/2003	11/01/2018	
638585-BF-5	NATIONSBANK CORP.				1FE	3,402,570	110.9240	3,327,720	3,000,000	3,393,120		(9,065)		6.800	5.720	MS	60,067	204,000		12/08/2005	03/15/2028	
638612-AE-1	NATIONWIDE FINL SVCS.				1FE	1,484,715	103.3630	1,550,445	1,500,000	1,491,328		1,475		6.250	6.390	MN	11,979	93,750		01/18/2002	11/15/2011	
638612-AF-8	NATIONWIDE FINL SVCS.				1FE	1,489,920	101.9170	1,528,755	1,500,000	1,493,757		933		5.900	5.980	JJ	44,250	88,500		06/19/2002	07/01/2012	
638612-AG-6	NATIONWIDE FINL SVCS.				1FE	1,057,960	99.1840	991,840	1,000,000	1,045,887		(4,499)		5.625	4.930	FA	21,563	56,250		03/04/2004	02/13/2015	
638620-AD-6	NATIONWIDE HEALTH PPTY.				2FE	977,690	98.7000	987,000	1,000,000	980,437		1,724		6.000	6.300	MN	6,833	60,000		05/11/2005	05/20/2015	
639579-AF-8	NEBRASKA BOOK CO.			1	5FE	92,000	96.0000	96,000	100,000	92,730		730		8.625	10.470	MS	4,313	2,540		04/18/2006	03/15/2012	
648053-AE-6	NEW PLAN EXCEL REALTY TRUST				2FE	738,233	97.6210	732,158	750,000	740,027		1,468		5.125	5.390	MS	11,318	38,010		10/05/2005	09/15/2012	
648053-AF-3	NEW PLAN EXCEL REALTY TRUST				2FE	993,720	95.7310	957,310	1,000,000	994,349		496		5.250	5.330	MS	15,458	51,917		09/12/2005	09/15/2015	
650094-CA-1	NEW YORK TELEPH CO.			1	1FE	2,050,000	100.2620	2,005,240	2,000,000	2,029,102		(3,299)		6.700	6.430	MN	22,333	134,000		02/03/1999	11/01/2013	
651229-AB-2	NEWELL RUBBERMAID INC.				2FE	551,120	105.0400	525,200	500,000	534,752		(5,677)		6.750	5.200	MS	9,938	33,750		12/10/2003	03/15/2012	
652478-AR-9	NEWS AMER HDGS.				2FE	3,409,260	111.5810	3,347,430	3,000,000	3,395,117		(12,334)		7.750	6.460	JJ	103,979	232,500		10/21/2005	01/20/2024	
652478-BA-5	NEWS AMER HDGS.				2FE	1,102,720	114.2520	1,142,520	1,000,000	1,099,777		(490)		7.750	7.000	JD	6,458	77,500		01/28/1999	12/01/2045	
652478-BB-3	NEWS AMER HDGS.				2FE	3,138,030	111.8630	3,355,890	3,000,000	3,138,030				7.900	7.550	JD	19,750	237,000		02/09/1998	12/01/2095	
65332V-BH-5	NEXTEL COMM.			1	2FE	3,286,572	101.0330	3,233,056	3,200,000	3,270,289		(12,091)		6.875	6.330	AO	37,278	220,000		08/08/2005	10/31/2011	
654894-AG-9	NOBLE ENERGY INC.				2FE	3,092,355	104.4500	3,237,950	3,100,000	3,092,418		1		7.250	7.260	FA	93,646	224,750		05/06/1998	08/01/2097	
655844-AE-8	NORFOLK STHRN CORP.				2FE	2,130,137	116.3010	2,326,020	2,000,000	2,100,805		(6,474)		7.700	7.000	MN	19,678	154,000		11/15/2001	05/15/2017	
655844-AJ-7	NORFOLK STHRN CORP.				2FE	1,142,550	122.2860	1,222,860	1,000,000	1,130,952		(2,982)		7.800	6.620	MN	9,967	78,000		08/07/2002	05/15/2027	
655844-AQ-1	NORFOLK STHRN CORP.				2FE	1,583,370	116.7920	1,751,880	1,500,000	1,578,018		(1,255)		7.250	6.800	FA	41,083	108,750		01/15/2002	02/15/2031	
655855-FB-5	NORFOLK STHRN CORP.				2FE	5,231,571	125.1990	5,446,157	4,350,000	5,217,743		(5,894)		7.875	6.440	MN	43,772	342,563		08/30/2004	05/15/2043	
664785-AF-9	NTHRN BORDER PIPELINE				2FE	1,248,426	105.1310	1,314,138	1,250,000	1,249,195		159		7.100	7.110	MS	26,132	88,750		09/05/2001	03/15/2011	
664787-AD-0	NTHRN BORDER PIPELINE SER A				1FE	4,489,384	115.4800	5,196,600	4,500,000	4,491,584		315		7.500	7.520	AO	84,375	337,500		02/01/2002	09/15/2021	
666807-AW-2	NORTHRUP GRUMMAN CORP.				2FE	1,084,020	123.9500	1,239,500	1,000,000	1,078,794		(1,219)		7.750	7.750	FA	29,278	77,500		12/05/2001	02/15/2031	
67088C-AA-5	OMX TIMBER FIN INV LLC SER 2 144A			1	1FE	750,000	96.3700	722,775	750,000	750,000				5.540	5.540	AO	7,040	41,550		12/13/2004	01/29/2020	
67090F-AB-2	NUVEEN INV.				2FE	1,492,470	109.8970	1,468,455	1,500,000	1,493,242		593		5.500	5.560	MS	24,292	83,188		09/07/2005	09/15/2015	
674599-BM-6	OCCIDENTAL PETROLEUM				1FE	5,628,857	115.4800	6,696,685	5,799,000	5,644,329		2,923		7.200	7.450	AO	104,382	417,528		01/23/2001	04/01/2028	
674599-BV-6	OCCIDENTAL PETROLEUM				1FE	549,340	106.0930	530,465	500,000	541,739		(7,139)		6.750	4.860	JJ	15,563	33,750		12/01/2005	01/15/2012	
674812-AK-8	OCEAN ENERGY INC SER B				2FE	549,750	118.3970	591,985	500,000	541,084		(2,236)		8.250	7.180	JJ	20,625	41,250		08/08/2002	07/01/2018	
681904-AC-3	OMNICARE INC.		L.S.		3FE	1,126,125	95.7500	1,101,125	1,150,000	1,131,264		2,119		6.125	6.420	JD	5,870	70,438		12/09/2004	06/01/2011	
68233D-AL-1	ONCOR ELEC DELIVERY.				2FE	545,793	103.0780	566,929	550,000	546,750		300		6.375	6.470	JJ	16,168	35,063		10/30/2003	01/15/2015	
68233D-AP-2	ONCOR ELEC DELIVERY.				2FE	3,615,105	112.7030	3,662,848	3,250,000	3,603,248		(5,198)		7.250	6.380	JJ	108,649	235,625		07/28/2004	01/15/2033	
68233D-AR-8	ONCOR ELEC DELIVERY.				2FE	738,035	107.5660	806,745	750,000	739,302		362		7.000	7.150	MS	17,500	52,500		03/05/2003	09/01/2022	
68233D-AT-4	ONCOR ELEC DELIVERY.				2FE	1,971,152	109.3940	2,187,880	2,000,000	1,972,726		378		7.000	7.110	MN	23,333	140,000		03/05/2003	05/01/2032	
68402L-AC-8	ORACLE CORP.				1FE	3,898,054	97.8900	3,915,600	4,000,000	3,900,766		2,712		5.250	5.600	JJ	96,833	26,542		09/18/2006	01/15/2016	
69073T-AJ-2	OWENS BROCKWAY GLASS CON.			1	4FE	1,058,750	103.3750	1,033,750	1,000,000	1,041,186		(7,777)		8.250	7.130	MN	10,542	82,500		08/05/2004	05/15/2011	
690743-AB-5	OWENS CORNING INC 144A				2FE	1,268,963	101.5840	1,269,800	1,250,000	1,268,776		(187)		6.500	6.290	JD	13,767			10/31/2006	12/01/2016	
690743-AC-3	OWENS CORNING INC 144A				2FE	1,960,460	100.9800	2,019,600	2,000,000	1,960,595		135		7.000	7.160	JD	23,722			10/26/2006	12/01/2036	
69344M-AJ-0	PWI GROUP INC.				1FE	1,009,830	101.6230	1,016,230	1,000,000	1,009,830				6.625	6.540	MS	18,955			10/25/2006	09/15/2036	
693476-AT-0	PNC FDG CORP.				1FE	1,494,620	98.3260	1,474,890	1,500,000	1,495,581		382		5.250	5.290	MN	10,063	78,750		10/24/2005	11/15/2015	
69349L-AA-6	PNC BANK NA				1FE	499,560	97.8670	489,339	500,000	499,650		26		5.250	5.250	JJ	12,104	26,250		12/01/2004	01/15/2017	
69422P-AB-5	PAC ENERGY			1	2FE	310,930	102.6210	307,863	300,000	308,374		(1,242)		7.125	6.500	JD	950	21,375		11/04/2004	06/15/2012	
694476-AA-0	PAC LIFE CORP 144A				1FE	3,983,105	108.8120	3,808,420	3,500,000	3,972,991		(7,519)		6.600	5.610	MS	68,017	231,000		08/05/2005	09/15/2033	
697933-AM-1	PANAMAT CORP.				3FE	9,765,992	91.5000	9,150,000	10,000,000	9,794,298		4,170		6.875	6.875	JJ	317,014	687,500		08/19/1998	01/15/2028	
70109H-AE-5	PARKER HANNIFIN CORP MTN PEDCOR INV O2 LVI LP(NRTH LAKES				1FE	1,264,932	105.2860	1,263,437	1,200,000	1,253,371		(3,130)		6.550	6.010	JJ	36,243	78,600		12/03/2002	07/15/2018	
70530H-AA-6	APTS PVT				1FE	1,603,892	76.2020	1,789,084	2,347,794	1,872,157		110,712			6.000						11/12/2002	11/12/2014
706451-BF-7	PEMEX PROJ FDG MASTER TR.				2FE	1,700,492	99.3000	1,691,079	1,703,000	1,700,808		316		5.750	5.760	JD	4,352	97,923		02/16/2006	12/15/2015	
706451-BF-7	PEMEX PROJ FDG MASTER TR.		L.S.		2FE	296,563	99.3000	294,921	55	296,618		55		5.750	5.760	JD	759	17,078		12/16/2006	12/15/2015	
706451-BG-5	PEMEX PROJ FDG MASTER TR.				2FE	733,471	102.3000	767,250	750,000	733,491		20		6.625	6.800	JD	2,208	24,844		12/11/2006	06/15/2035	
708160-BJ-4	JC PENNEY CORP.				2FE	2,575,251	109.9170	2,555,570	2,325,000	2,562,522		(12,728)		7.650	6.220	FA	67,193	88,931		04/26/2006	08/15/2016	
71343P-AC-5	PEPSI/AMERICAS INC.				1FE	4,145,758	94.3350	4,009,238	4,250,000	4,146,640		756		5.500	5.670	MN	29,868	199,375		08/29/2006	05/15/2035	
718507-AZ-9	CONCOPHILLIPS			1	1FE	107,000	104.0000	104,000	100,000	103,798		(855)		7.125	6.000	MS	7,125	7,125		11/18/2002	03/15/2008	
718592-AJ-7	PHILLIPS VAN HEUSEN			1	3FE	508,664	102.0000	510,000	500,000	505,316		(1,480)		7.250	6.860	FA	13,694	36,250		08/18/2004	02/15/2010	
723787-AB-3	PIONEER NAT RESOURCE				3FE	2,181,200	94.1860	1,883,720	2,000,000	2,171,887		(3,774)		7.200	6.440	JJ	66,400	144,000		04/22/2004	01/15/2028	
723787-AE-7	PIONEER NAT RESOURCE																					

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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	*	Foreign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
72650R-AQ-5	PLAINS ALL AMER PIPELINE 144A				2FE	991,710		1,015,280	1,000,000	991,799		89			6.650	6.710	JJ	11,268		10/23/2006	01/15/2037	
73044B-AP-2	POGO PRODUCING CO.			1	4FE	1,155,000		1,183,875	1,155,000	1,155,000					8.250	8.250	AO	20,116	95,288	06/14/2001	04/15/2011	
740189-AF-2	PRECISION CASTPARTS CORP.				2FE	3,021,670		2,989,820	3,000,000	3,019,513		(2,014)			5.600	5.480	JD	7,467	168,000	01/31/2006	12/15/2013	
74157K-AJ-0	PRIMEDIA INC.			1	4FE	43,813		48,375	50,000	44,364		551			8.000	10.460	MN	511	4,000	02/06/2006	05/15/2013	
74157K-AL-5	PRIMEDIA INC.			1	4FE	48,875		104,000	50,000	49,179		304			10.748	11.340	FWAN	702	5,218	02/06/2006	05/15/2010	
74251V-AA-0	PRINCIPAL FINL GRP				1FE	1,528,390		1,528,390	1,500,000	1,528,367		(23)			6.050	5.910	AO	18,906		11/28/2006	10/15/2036	
74254P-LA-8	PRINCIPAL LIFE				1FE	5,985,060		5,962,517	6,000,000	5,987,312		2,252			5.125	5.180	MS	102,500	154,604	02/23/2006	03/01/2011	
743410-AJ-1	PROLOGIS TRUST				2FE	993,929		995,070	1,000,000	994,236		307			5.625	5.700	MN	7,188	28,125	07/27/2006	11/15/2015	
743410-AL-6	PROLOGIS TRUST				2FE	992,270		1,006,110	1,000,000	992,724		454			5.750	5.850	AO	14,375	29,389	03/22/2006	04/01/2016	
743410-AN-2	PROLOGIS TRUST				2FE	3,983,680		3,970,120	4,000,000	3,983,843		163			5.625	5.670	MN	29,375		11/09/2006	11/15/2016	
743674-AT-0	PROTECTIVE LIFE				1FE	1,989,780		1,917,960	2,000,000	1,991,639		855			4.875	4.940	MN	16,250	97,500	10/14/2004	11/01/2014	
74367F-AE-8	PROTECTIVE LIFE SEC TRUST				1FE	486,490		484,079	500,000	490,365		3,190			4.000	4.750	AO	4,667	20,000	10/06/2005	10/07/2009	
744320-AE-5	PRUDENTIAL FINL				1FE	248,898		244,621	250,000	249,102		93			5.100	5.150	MS	3,577	12,750	09/15/2004	09/20/2014	
744320-AH-8	PRUDENTIAL FINL				1FE	8,464,569		8,254,822	8,875,000	8,471,583		5,356			5.400	5.720	JD	23,963	479,250	03/08/2006	06/13/2035	
74438G-AE-1	PRUDENTIAL HLDGS 144A				1FE	965,798		1,227,500	750,000	956,022		(9,776)			8.695	5.670	JD	2,355	65,213	01/20/2006	12/18/2023	
745867-AL-5	PULTE HOMES INC				2FE	5,569,955		5,682,968	5,250,000	5,516,255		(49,438)			7.875	6.540	FA	172,266	413,438	10/20/2005	08/01/2011	
74731Q-AW-9	QUAD GRAPHICS SER B PVT				2	2,054,040		2,187,563	2,000,000	2,052,908		(1,132)			7.180	6.830	AO	26,726	71,800	06/29/2006	04/24/2023	
74732B-AA-6	QUAD GRAPHICS INC PVT SER A				2	750,000		96,940	750,000	750,000					5.980	5.980	JJ	18,812	22,425	12/16/2005	01/30/2026	
74732B-AD-0	QUAD GRAPHICS INC PVT SER D				2	750,000		96,950	750,000	750,000					5.980	5.980	AO	9,718	22,550	12/16/2005	04/13/2026	
74740F-EZ-5	QUAKER OATS CO SER C MTN				1FE	1,306,851		1,051,450	1,500,000	1,377,111		13,330			6.630	8.240	JJ	45,858	99,450	06/30/2000	09/09/2013	
74834L-AL-4	QUEST DIAGNOSTIC INC				2FE	996,898		96,530	1,000,000	997,153		255			5.450	5.490	MN	9,083	54,651	03/22/2006	11/01/2015	
750236-AB-7	RADIAN GRP INC.				1FE	1,500,930		1,465,763	1,350,000	1,438,104		(16,935)			7.750	6.040	JD	8,719	104,625	12/06/2002	06/01/2011	
750236-AH-4	RADIAN GRP INC.				1FE	2,253,978		2,250,045	2,250,000	2,252,874		(406)			5.625	5.590	FA	47,813	126,563	10/03/2003	02/15/2013	
755081-AD-8	RAYOVAC CORP			1	5FE	90,250		93,500	100,000	91,033		783			8.500	10.380	AO	2,125	8,500	02/16/2006	10/01/2013	
756109-AH-7	REALTY INCOME CORP.				2FE	1,501,845		1,443,795	1,500,000	1,501,697		(115)			5.375	5.360	MS	23,740	80,625	09/08/2005	09/15/2017	
756109-AJ-3	REALTY INCOME CORP.				2FE	498,700		100,723	500,000	498,726		26			5.950	5.980	MS	8,512		09/06/2006	09/15/2016	
758202-AD-7	REED ELSEVIER CAP.				1FE	498,400		477,555	500,000	498,711		203			4.625	4.670	JD	1,028	23,125	06/09/2005	06/15/2012	
75884R-AH-6	REGENCY CTRS LP				2FE	3,333,300		3,250,590	3,000,000	3,184,926		(39,170)			7.950	6.200	JJ	109,975	238,500	10/23/2002	01/15/2011	
758940-AF-7	REGIONS FINL				1FE	330,504		406,237	305,000	324,023		(4,363)			7.000	5.150	MS	7,117	21,350	12/01/2005	03/01/2011	
759351-AC-3	REINSURANCE GRP OF AMER				1FE	1,328,798		1,312,100	1,250,000	1,298,054		(8,146)			6.750	5.840	JD	3,750	84,375	11/13/2002	12/15/2011	
765665-AB-0	RIDDELL BELL HLDGS			1	4FE	520,538		488,750	500,000	515,305		(3,425)			8.375	7.420	AO	10,469	41,875	06/01/2005	10/01/2010	
783549-AZ-1	RYDER SYS INC MTN				2FE	2,210,990		2,048,820	2,000,000	2,197,267		(5,372)			6.950	6.060	JD	11,583	139,000	03/23/2006	12/01/2025	
783764-AM-5	RYLAND GRP.				2FE	518,100		513,470	500,000	518,023		(77)			6.875	6.180	JD	1,528		12/14/2006	06/15/2013	
783764-AM-5	RYLAND GRP.				2FE	499,270		513,470	500,000	499,331		61			6.875	6.900	JD	1,528	18,047	12/14/2006	06/15/2013	
78442F-AZ-1	SLM CORP				1FE	3,240,755		3,132,994	3,250,000	3,241,075		273			5.625	5.640	FA	76,172	182,813	01/19/2006	08/01/2033	
78443*-AD-3	ANDERSEN CORP (SLBP) PVT				1	3,000,000		3,131,445	3,000,000	3,000,000					6.100	6.100	JD	92,517		06/02/2006	06/30/2018	
78619*-AA-7	SACRED HEART APTS LP PVT				1FE	1,133,179		1,179,713	1,547,515	1,231,752		71,733				5.900					12/18/2002	12/18/2014
786514-BW-0	SAFEWAY INC.				2FE	2,026,790		98,676	2,000,000	2,022,183		(2,313)			5.625	5.440	FA	42,500	112,500	11/22/2004	08/15/2014	
792860-AK-4	ST PAUL TRAVELERS				1FE	1,478,370		1,157,995	1,500,000	1,478,490		120			6.750	6.860	JD	3,094	50,625	06/15/2006	06/20/2036	
806605-AE-1	SCHERING PLOUGH CORP.			3	1FE	2,015,000		2,005,800	2,000,000	2,011,652		(1,354)			5.550	5.440	JD	9,250	111,000	04/22/2004	12/01/2013	
806605-AG-6	SCHERING PLOUGH CORP.			3	1FE	6,810,915		6,507,720	6,000,000	6,788,607		(12,024)			6.750	5.780	JD	33,750	405,000	01/21/2005	12/01/2033	
812007-AE-2	OCEAN ENERGY INC.				2FE	965,350		1,131,300	1,000,000	968,331		601			7.500	7.810	MS	22,083	75,000	06/26/2001	09/15/2027	
81721M-AB-5	SENIOR HSG PPTY TRUST			1	3FE	580,943		567,180	548,000	570,566		(4,760)			7.875	6.680	AO	9,111	43,155	01/27/2005	04/15/2008	
817565-BA-1	SERVICE CORP INTL				4FE	270,188		273,625	275,000	270,590		347			6.750	6.980	AO	4,641	18,563	11/04/2005	04/01/2016	
828783-AT-7	SIMON PPTY GRP LP				1FE	1,132,160		1,117,920	1,000,000	1,111,424		(6,599)			7.375	6.010	JD	3,278	73,750	08/07/2003	06/15/2018	
828807-BF-3	SIMON PPTY GRP LP				1FE	1,295,233		1,311,011	1,300,000	1,296,095		400			5.625	5.670	FA	27,625	73,125	01/07/2005	08/15/2014	
828807-BW-6	SIMON PPTY GRP LP			1	2FE	1,984,140		1,948,760	2,000,000	1,984,200		60			5.250	5.350	JD	5,542		12/05/2006	12/01/2016	
829226-AM-1	SINCLAIR BROADCAST GRP			1	4FE	568,625		567,875	550,000	562,561		(3,198)			8.000	7.180	MS	12,956	44,000	03/07/2006	03/15/2010	
832248-AH-1	SMITHFIELD FOODS INC SER B				3FE	809,063		776,250	750,000	796,048		(5,660)			7.750	6.550	MN	7,427	58,125	07/23/2004	05/15/2013	
832248-AM-0	SMITHFIELD FOODS INC				3FE	500,000		505,000	500,000	500,000					7.000	7.000	FA	14,583	35,000	11/24/2004	08/01/2011	
84265V-AA-3	STHRN COPPER CORP.				2FE	1,071,260		1,084,290	1,000,000	1,071,240		(20)			7.500	6.920	JJ	32,083		10/31/2006	07/27/2035	
84265V-AB-1	STHRN COPPER CORP.				2FE	489,																

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	Foreign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
852891-AA-8	STANCORP FINL GRP				1FE	1,347,613	105.2420	1,315,525	1,250,000	1,335,634		(11,978)			6.875	5.470	AO	21,484	85,938	01/04/2006	10/01/2012
860840-AA-5	STINGRAY PASS THRU TR 144A SERVES 01 3 CERTIFICATE (3L+475) 144A				2FE	88,750	93.5000	93,500	100,000	89,074		324			5.902	7.730	MON	311	1,967	08/28/2006	01/12/2015
86357U-BA-8					3	684,950	100.0000	721,000	721,000	721,000					10.119	9.710	MJSD	6,283	71,033	03/31/2004	06/01/2011
86787G-AC-6	SUNTRUST BANKS INC.				1FE	2,964,940	100.0930	2,902,697	2,900,000	2,958,225		(3,914)			5.450	5.200	JD	13,171	158,050	02/23/2005	12/01/2017
86787G-AE-2	SUNTRUST BANKS INC.				1FE	5,974,260	98.1170	5,887,038	6,000,000	5,976,410		1,190			5.400	5.440	AO	81,000	324,000	03/17/2005	04/01/2020
867914-AH-6	SUNTRUST BANKS INC.				1FE	5,199,600	102.1100	5,105,500	5,000,000	5,195,257		(4,343)			6.000	5.660	FA	113,333	150,000	03/02/2006	02/15/2026
86815W-AD-5	SUP ESSX COM & GRP			1	4FE	52,031	104.0000	52,000	50,000	51,384		(355)			9.000	8.020	AO	950	4,500	01/27/2005	04/15/2010
868536-AR-4	SUPERVALU INC.				4FE	1,150,240	103.0710	1,030,710	1,000,000	1,104,103		(16,382)			7.500	5.250	MN	9,583	75,000	01/08/2004	05/15/2012
870836-AD-5	SWISS BANK CORP NY	0			1FE	1,794,235	110.9150	1,918,830	1,730,000	1,772,116		(3,437)			7.000	6.630	AO	25,566	121,100	11/25/1998	10/15/2015
87243B-AB-5	TGT PIPELINE LLC				2FE	1,733,975	92.9850	1,627,238	1,750,000	1,736,535		834			5.200	5.290	JD	7,583	91,000	11/06/2003	06/01/2018
87612E-AK-2	TARGET CORP				1FE	1,036,690	107.3500	1,073,500	1,000,000	1,036,552		(138)			6.350	6.060	MN	10,583	31,750	07/19/2006	11/01/2032
87987H-BF-2	TEMPLE INLAND INC SER F MTN				2FE	724,575	102.2200	766,650	750,000	741,115		3,658			6.750	7.350	MS	16,875	50,625	10/15/2001	03/01/2009
880394-AB-7	TENNECO PACKAGING				2FE	3,496,250	111.4090	3,899,315	3,500,000	3,496,832		34			7.950	7.950	JD	12,367	278,250	12/07/2001	12/15/2025
880451-AV-1	TENNESSEE GAS PIPELINE				4FE	1,950,480	105.5880	2,111,760	2,000,000	1,954,840		840			7.000	7.200	AO	29,556	140,000	03/01/2001	10/15/2028
88089P-AB-9	TERRA CAP INC.				3FE	840,391	111.5000	942,175	845,000	843,464		721			12.875	12.990	AO	22,968	108,794	03/08/2002	10/15/2008
88163V-AD-1	TEVA PHAR FIN				2FE	2,499,650	97.1630	2,429,075	2,500,000	2,499,660		10			6.150	6.150	FA	64,063	77,303	01/27/2006	02/01/2036
882389-CC-1	TX ESTRN TRANSMISSION				2FE	1,991,700	112.2710	2,245,420	2,000,000	1,992,220		107			7.000	7.030	JJ	64,556	140,000	06/27/2002	07/15/2032
882440-AS-9	TX GAS TRANSMISSION				2FE	1,500,000	92.6640	1,389,960	1,500,000	1,500,000					4.600	4.600	JD	5,750	69,000	11/07/2003	06/01/2015
887317-AD-7	TIME WARNER INC.				2FE	2,498,025	99.5330	2,488,325	2,500,000	2,498,032		7			6.500	6.500	MN	21,667	111,000	11/08/2006	11/15/2036
88947E-AG-5	TOLL BROS FIN CORP				2FE	490,181	89.1250	445,625	500,000	490,920		739			5.150	5.420	MN	3,290	25,750	03/03/2006	05/15/2015
891027-AN-4	TORCHMARK CORP				1FE	2,481,175	103.2920	2,582,300	2,500,000	2,481,842		667			6.375	6.470	JD	7,083	76,145	06/20/2006	06/15/2016
89233P-RU-2	TOYOTA MOTOR CREDIT CORP			1	1FE	2,000,000	93.3680	1,867,360	2,000,000	2,000,000					5.070	5.070	AO	25,350	101,400	03/18/2004	04/01/2019
893939-AE-8	TRAVELERS PPTY CASUALTY				1FE	2,926,225	119.3090	2,982,725	2,500,000	2,902,696		(10,499)			7.750	6.290	AO	40,903	193,750	08/16/2004	04/15/2026
89420G-AE-9	TRAVELERS PPTY CASUALTY				1FE	6,744,045	105.3200	6,845,800	6,500,000	6,740,685		(3,344)			6.375	6.080	MS	122,010	414,375	01/19/2006	03/15/2033
902494-AN-3	TYSON FOODS INC.			3	2FE	998,960	102.6820	1,026,820	1,000,000	999,046		86			6.850	6.860	AO	17,125	35,963	03/17/2006	04/01/2016
902911-AM-8	UST INC.				1FE	4,609,320	105.4020	4,743,090	4,500,000	4,580,425		(12,228)			6.625	6.220	JJ	137,469	298,125	05/21/2004	07/15/2012
902917-AH-6	WASTE MGT INC.				2FE	3,340,690	107.3230	3,219,690	3,000,000	3,322,324		(7,079)			7.000	6.090	JJ	96,333	210,000	11/09/2005	07/15/2028
90333L-AB-8	US CONCRETE INC.			1	4FE	359,687	97.7500	342,125	350,000	357,518		(1,137)			8.375	7.860	AO	7,328	29,313	01/27/2005	04/01/2012
904000-AB-2	ULTRAMAR DIAMOND SHAMROCK (PUT 09)				2FE	2,600,695	107.3450	2,683,625	2,500,000	2,600,144		(946)			6.750	6.440	AO	35,625	168,750	01/13/2006	10/15/2037
90520G-AA-4	UNION BANK OF CA				1FE	1,494,090	102.4860	1,537,290	1,500,000	1,494,373		283			5.950	5.950	MN	12,396	44,625	05/08/2006	05/11/2016
907818-AZ-1	UNION PAC CORP				2FE	2,348,800	109.7740	2,195,480	2,000,000	2,267,128		(22,573)			7.000	5.140	FA	58,333	140,000	02/06/2003	02/01/2016
907818-CF-3	UNION PAC CORP				2FE	2,294,766	108.7720	2,209,159	2,031,000	2,287,671		(5,723)			6.625	5.610	FA	56,064	134,554	09/20/2005	02/01/2029
907834-AC-9	UNION PAC RESOURCES				2FE	12,175,370	112.0610	13,447,320	12,000,000	12,175,370					7.500	7.390	MN	150,000	900,000	02/27/1998	11/01/2096
90783S-AA-0	UNION PAC CORP				1FE	978,173	95.3240	932,433	978,173	978,173					4.698	4.690	JJ	22,977	45,955	05/07/2003	01/02/2024
90783T-AA-8	UNION PAC CORP				1FE	3,842,257	99.6620	3,829,270	3,842,257	3,842,257					5.404	5.400	JJ	103,818	207,636	07/22/2004	07/02/2025
91019P-CP-5	UNITED DOMINION REALTY (REIT)				2FE	3,201,378	96.9310	3,150,258	3,250,000	3,205,773		3,666			5.250	5.460	JJ	78,677	131,250	03/01/2006	01/15/2015
91019P-CP-5	UNITED DOMINION REALTY (REIT)	LS			2FE	1,984,740	96.9310	1,938,620	2,000,000	1,987,450		1,221			5.250	5.340	JJ	48,417	105,000	03/01/2006	01/15/2015
912920-AG-0	QWEST CORP.			1	3FE	4,997,000	96.0000	4,560,000	4,750,000	4,948,657		(7,636)			7.125	6.670	MN	43,245	338,438	01/08/1999	11/15/2013
91324P-AO-5	UNITED HEALTH GRP.				1FE	1,992,440	99.0270	1,980,540	2,000,000	1,992,975		535			5.375	5.420	MS	31,653	57,632	02/27/2006	03/15/2016
91324P-AR-3	UNITED HEALTH GRP.				1FE	5,708,543	98.3320	5,654,090	5,750,000	5,709,160		618			5.800	5.850	MS	98,197	178,793	02/27/2006	03/15/2036
91345H-AT-2	UNIVERSAL CORP.				3FE	2,476,335	91.2690	2,281,750	2,500,000	2,482,660		2,070			5.200	5.320	AO	27,444	130,000	10/29/2003	10/15/2013
91359P-AB-6	UNIVERSAL HOSPITAL SVCS			1	4FE	98,384	106.7500	101,413	95,000	97,205		(654)			10.125	9.170	MN	1,603	9,619	01/27/2005	11/01/2009
913903-AN-0	UNIVERSAL HEALTH SVCS				2FE	1,491,870	104.4460	1,566,690	1,500,000	1,492,156		286			7.125	7.200	JD	53,734	374,063	06/27/2006	06/30/2016
91879Q-AH-2	VAIL RESORTS INC.			1	4FE	501,250	100.0000	500,000	500,000	500,962		(153)			6.750	6.700	FA	12,750	33,750	06/03/2004	02/15/2012
91913V-AE-0	VALERO ENERGY CORP				2FE	5,651,866	114.0900	6,103,815	5,350,000	5,647,353		(1,871)			7.500	7.010	AO	84,708	307,500	10/31/2006	04/15/2032
922122-AB-2	VARCO INTL INC.				2FE	987,749	106.2890	1,062,890	1,000,000	993,512		1,229			7.250	7.420	MN	12,083	72,500	09/05/2001	05/01/2011
92343V-AC-8	VERIZON COMM.				1FE	3,223,968	99.6540	3,238,755	3,250,000	3,225,719		1,752			5.550	5.650	FA	68,142	90,188	02/09/2006	02/15/2016
925524-AH-3	CBS CORP				2FE	5,142,093	104.7930	4,977,668	4,750,000	5,116,519		(5,889)			7.875	7.180	JJ	156,898	374,063	07/25/2002	07/30/2030
925524-AX-8	VIACOM INC.				2FE	7,927,584	98.8680	7,909,440	8,000,000	7,927,808		224									

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	Foreign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
94106L-AP-4	WASTE MGMT INC.				2FE	247,600		261,805	250,000	248,396			218		6.375	6.500	MN	2,036	15,938	02/18/2003	11/15/2012
942749-AH-9	WATTS WATER TECH PVT.				2	2,500,000		2,485,654	2,500,000	2,500,000					5.850	5.850	AO	24,781	74,344	03/07/2006	04/30/2016
942749-AQ-1	WATTS WATER TECH SER B PVT.				2	1,742,248		1,751,480	1,750,000	1,742,570			322		5.470	5.550	MN	12,232	47,863	09/25/2006	05/15/2013
94874R-BU-9	WEINGARTEN REALTY INV.				2FE	260,000		258,183	250,000	256,921		(852)			6.107	5.590	MS	4,495	15,268	01/21/2003	07/15/2013
94874R-CN-6	WEINGARTEN REALTY INV SER A				2FE	1,008,340		964,302	1,000,000	1,006,279		(739)			4.950	4.840	MS	14,575	49,500	01/28/2004	12/01/2013
94874R-CN-4	WEINGARTEN REALTY INV MTN				2FE	1,000,000		955,481	1,000,000	1,000,000					4.857	4.850	MS	14,301	48,570	01/09/2004	01/15/2014
94973V-AH-0	WELLPOINT INC.				2FE	9,287,323		8,609,213	8,750,000	9,276,330		(7,807)			5.950	5.520	JD	23,139	520,625	08/05/2005	12/15/2034
94973V-AL-1	WELLPOINT INC.				1FE	497,335		485,725	500,000	497,374		39			5.850	5.880	JJ	15,031	01/05/2006	01/15/2036	
949746-CR-0	WELLS FARGO & CO.				1FE	2,971,380		2,913,840	3,000,000	2,979,414		2,078			5.000	5.100	MN	19,167	150,000	10/30/2002	11/15/2014
949746-JM-4	WELLS FARGO & CO.				1FE	1,936,980		1,906,100	2,000,000	1,938,046		1,006			5.375	5.590	FA	43,000	107,500	12/15/2005	02/07/2035
94978F-DY-0	DOW CHEM SER A-5J TDCC 06-A PVT.				1	292,932		287,987	292,932	292,932					5.670	5.670	JJ	8,397	03/23/2006	06/29/2030	
957576-AA-9	WSTRN AND STRHN 144A				1FE	2,876,685		2,920,380	3,000,000	2,880,885		1,782			6.050	6.050	JJ	79,542	172,500	09/30/2004	07/15/2033
961548-AV-6	WESTVACO CORP.				2FE	1,089,570		1,121,300	1,000,000	1,084,682		(1,364)			8.200	7.420	JJ	37,811	82,000	11/05/2002	01/15/2030
962166-AS-3	WEYERHAEUSER CO.				2FE	570,329		593,840	594,000	573,037		625			7.125	7.500	JJ	19,515	42,323	03/08/2002	07/15/2023
962166-AS-3	WEYERHAEUSER CO.		L.S.		2FE	1,349,971		1,405,620	1,406,000	1,356,381		1,480			7.125	7.500	JJ	46,193	100,178	03/08/2002	07/15/2023
962166-BR-4	WEYERHAEUSER CO.				2FE	1,032,180		1,043,830	1,000,000	1,030,621		(429)			7.375	7.110	MS	52,000	10,707	10/07/2002	03/15/2032
969133-AK-3	WILLAMETTE INDUS.				2FE	1,700,656		1,704,560	1,600,000	1,692,318		(2,098)			7.850	7.290	JJ	62,800	125,600	05/23/2002	07/01/2026
969457-BB-5	WILLIAMS COS INC - SER A				3FE	103,750		155,625	150,000	150,750					7.500	7.450	JJ	5,187	11,250	10/04/2004	01/15/2031
969457-BB-5	WILLIAMS COS INC - SER A		L.S.		3FE	251,250		259,375	250,000	251,250					7.500	7.450	JJ	8,646	18,750	10/04/2004	01/15/2031
97191F-AA-9	WILSHIRE LOUISIANA PTRNS IV LLC PVT.				1FE	156,257		152,866	154,099	155,461		(502)			7.418	7.080	JAJO	2,286	10,893	10/16/2003	04/19/2013
97202F-AA-6	WILSHIRE TEXAS PTRNS I LLC PVT.				1FE	609,373		565,326	596,840	606,748		(2,740)			9.419	8.800	MJSD	14,211	42,165	06/20/2005	09/30/2011
983024-AE-0	WYETH				1FE	302,793		301,539	300,000	302,149		(243)			5.500	5.370	FA	6,875	16,500	01/05/2004	02/01/2014
983024-AF-7	WYETH				1FE	1,108,140		1,069,790	1,000,000	1,103,309		(3,565)			6.450	5.565	FA	26,875	64,500	08/11/2005	02/01/2024
983024-AG-5	WYETH				1FE	1,713,530		1,903,528	1,750,000	1,714,662		458			6.500	6.660	FA	47,396	113,750	08/18/2004	02/01/2034
983024-AL-4	WYETH				1FE	5,068,573		5,194,821	5,075,000	5,068,639		66			6.000	6.000	FA	115,033	229,221	02/14/2006	02/15/2036
983130-AD-7	WYNN LAS VEGAS LLC.			1	4FE	182,595		186,825	188,000	183,189		441			6.625	6.050	JD	1,038	12,455	09/08/2005	12/01/2014
983130-AD-7	WYNN LAS VEGAS LLC.		L.S.	1	4FE	253,258		260,363	262,000	254,305		703			6.625	7.110	JD	1,446	17,358	09/08/2005	12/01/2014
98385X-AJ-5	XTO ENERGY INC.				2FE	3,933,540		3,903,680	4,000,000	3,933,892		352			6.100	6.220	AO	61,000	122,678	09/18/2006	04/01/2036
989701-AJ-6	ZIONS BANCORP				2FE	3,113,430		2,910,000	3,000,000	3,105,788		(7,642)			6.000	5.480	MS	53,000	180,000	02/28/2006	09/15/2015
C2107F-AA-9	CANFOR PULP FIB PVT.				2Z	1,000,000		1,054,491	1,000,000	1,000,000					6.410	6.410	MN	5,520		11/09/2006	11/30/2013
003924-AC-1	ABITIBI CONSOLIDATED INC.		F.		4FE	767,500		767,500	1,000,000	767,500		1,765	122,956		7.500	8.630	AO	18,750	75,000	06/27/2002	04/01/2028
008916-AB-4	AGRIUM INC.		F.		2FE	7,392,770		7,745,360	7,000,000	7,270,199		(17,781)			7.700	7.150	FA	224,583	539,000	11/25/1997	02/01/2017
008916-AC-2	AGRIUM INC.		F.		2FE	1,042,090		1,117,400	1,000,000	1,037,014		(781)			7.800	7.440	FA	32,500	78,000	03/31/1998	02/01/2027
012873-AK-1	ALBERTA ENERGY CO LTD.		F.		2FE	5,047,210		5,625,250	5,000,000	5,044,794		(754)			7.375	7.290	MN	61,458	368,750	07/31/2002	11/01/2031
01877K-AA-1	ALLIANCE PIPELINE LP 144A		F.		1FE	2,209,647		2,276,052	2,094,790	2,165,521		(12,551)			7.770	6.910	JD	81,835	162,765	06/20/2001	06/30/2015
12201P-AN-6	BURLINGTON RESOURCES FIN.		F.		1FE	5,070,619		5,994,400	5,000,000	5,067,593		(945)			7.400	7.280	JD	370,000	370,000	07/25/2002	12/01/2031
124900-C-0	CCL INDUS PVT.		F.		2	2,000,000		1,949,754	2,000,000	2,000,000					5.570	5.570	MS	35,277	55,700	01/26/2006	03/07/2016
136375-BD-3	CANADIAN NATL RAILWAY CO.		F.		1FE	3,513,450		3,412,770	3,000,000	3,499,862		(11,750)			6.900	5.560	JJ	95,450	207,000	10/19/2005	07/15/2028
136375-BL-5	CANADIAN NATL RAILWAY CO.		F.		1FE	1,090,660		1,067,960	1,000,000	1,089,430		(1,230)			6.250	5.600	FA	26,042	62,500	01/26/2006	08/01/2034
136385-AJ-0	CANADIAN NATL RESOURCES.		L.S.		2FE	2,039,300		2,006,400	2,000,000	2,039,217		(83)			6.500	6.350	FA	48,389		08/30/2006	02/15/2037
448814-CP-6	HYDRO QUEBEC.		F.		1FE	304,393		349,303	250,000	298,460		(1,174)			8.875	7.010	MS	7,396	22,188	12/29/2000	03/01/2026
65334H-AA-0	NEXEN INC.		F.		2FE	6,378,830		7,732,270	6,500,000	6,384,806		1,388			7.875	8.040	MS	150,719	511,875	08/06/2002	03/15/2032
65334H-AD-4	NEXEN INC.		F.		2FE	499,385		481,325	500,000	499,474		50			5.200	5.210	MS	8,017	26,000	03/07/2005	03/10/2015
65334H-AE-2	NEXEN INC.		F.		2FE	976,120		936,080	1,000,000	976,468		348			5.875	6.050	MS	18,115	58,750	02/02/2006	03/10/2035
698900-AG-2	PANCANADIAN ENERGY CORP.		F.		2FE	3,994,680		4,429,520	4,000,000	3,994,948		72			7.200	7.210	MN	48,000	288,000	10/31/2001	11/01/2031
716442-AH-1	PETRO CANADA.		F.		2FE	889,350		876,530	1,000,000	889,642		292			5.350	6.200	JJ	24,669		11/08/2006	07/15/2033
71644E-AG-7	PETRO CANADA.		F.		2FE	4,486,870		4,267,080	4,500,000	4,487,100		190			5.950	5.970	MN	34,213	267,750	03/22/2006	05/15/2035
77509N-AH-6	ROGERS CABLE INC.		F.		3FE	29,475		30,225	30,000	29,541		56			6.250	6.540	JD	83	1,875	11/03/2005	06/15/2013
77509N-AH-6	ROGERS CABLE INC.		L.S.		3FE	167,025		171,275	170,000	167,399		315			6.250	6.540	JD	472	10,625	11/03/2005	06/15/2013
775310-AD-0	ROGERS WIRELESS INC.		F.		3FE	238,750		253,125	250,000	240,854		953			6.375	7.030	MS	5,313	15,938	09/10/2004	03/01/2014
867229-AC-0	SUNCOR ENERGY INC YANK.		F.		1FE	5,986,770		6,944,460	6,000,000	5,987,575		172			7.150	7.160	FA	178,750	429,000	01/31/2002	

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	Foreign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
884903-AY-1	THOMSON CORP.		F		1FE	2,868,490	.90.9800	2,729,400	3,000,000	2,869,436			745		5.500	5.810	FA	62,333	111,833	10/26/2006	08/15/2035
893526-DF-7	TRANS CANADA PIPELINES		F		1FE	1,993,060	.94.4640	1,889,280	2,000,000	1,993,350		102			5.600	5.620	MS	28,311	112,000	03/22/2004	03/31/2034
89352H-AA-7	TRANS CANADA PIPELINES		F		1FE	1,241,338	.92.1650	1,152,063	1,250,000	1,244,023		794			4.000	4.080	JD	2,222	50,000	06/09/2003	06/15/2013
89352H-AB-5	TRANS CANADA PIPELINES		F		1FE	1,994,420	.97.4640	1,949,280	2,000,000	1,994,453		33			5.850	5.870	MS	34,450	56,875	03/15/2006	03/15/2036
952845-AC-9	WEST FRASER TIMBER CO 144A		F		2FE	499,885	.93.2610	466,305	500,000	499,906		10			5.200	5.200	AO	5,489	26,000	10/12/2004	10/15/2014
02364W-AH-8	AMER MOVIL SA DE CV.		LS		2FE	696,121	.98.9360	692,552	700,000	696,855		299			5.750	5.820	JJ	18,560	40,250	05/18/2005	01/15/2015
02364W-AJ-4	AMER MOVIL SA DE CV.		F		2FE	3,266,236	.97.5640	3,317,176	3,400,000	3,267,606		1,237			6.375	6.680	MS	72,250	143,438	09/22/2006	03/01/2035
03937L-AA-3	ARCH CAP GRP LTD.		F		2FE	3,855,920	.110.3060	3,860,710	3,500,000	3,849,521		(4,471)			7.350	6.550	MN	42,875	257,250	11/15/2005	05/01/2034
054536-AC-1	AXA SA 144A		F	1	2FE	1,000,000	.98.7360	987,360	1,000,000	1,000,000					6.379	6.370	JD	3,012		12/08/2006	12/14/2049
12615T-AB-4	CNOOC FIN O3 LTD 144A		F		1FE	876,790	.93.9770	939,770	1,000,000	878,017		1,227			5.500	6.470	MN	6,111	55,000	04/25/2006	05/21/2033
143658-AH-5	CARNIVAL CORP.		F		1FE	237,848	.105.6090	264,023	250,000	238,748		228			6.650	7.060	JJ	7,666	16,625	10/07/2002	01/15/2028
151191-AJ-2	CELULOSA ARAUCO CONSTITUTION.		F		2FE	449,568	.108.3020	487,359	450,000	449,761		41			7.750	7.760	MS	10,463	34,875	09/10/2001	09/13/2011
1912EQ-AC-6	COCA COLA HBC FIN BV.		F		1FE	250,225	.98.2180	245,545	250,000	250,178		(22)			5.125	5.110	MS	3,701	12,813	02/12/2004	09/17/2013
1912EQ-AD-4	COCA COLA HBC FIN BV.		F		1FE	255,627	.99.5810	248,953	250,000	254,535		(402)			5.500	5.230	MS	3,972	13,750	02/12/2004	09/17/2015
219868-AO-9	CORP ANDINA DE FOENTO		F		1FE	497,920	.98.2510	491,255	500,000	498,551		187			5.200	5.250	MN	2,889	26,000	05/14/2003	05/21/2013
219868-BL-9	CORP ANDINA DE FOENTO		F		1FE	1,980,780	.100.4670	1,959,107	1,950,000	1,980,726		(55)			5.750	5.540	JJ	33,949		12/18/2006	01/12/2017
21987B-AH-1	CODELCO INC 144A		F		1FE	2,012,080	.100.0020	2,000,040	2,000,000	2,008,878		(1,056)			4.500	5.420	AO	23,222	110,000	10/08/2003	10/15/2013
21987B-AJ-7	CODELCO INC 144A		F		1FE	1,687,380	.95.0670	1,663,673	1,750,000	1,694,324		5,274			5.750	5.250	AO	17,549	83,125	02/15/2006	10/15/2014
21987B-AK-4	CODELCO INC 144A		F		1FE	2,027,324	.95.3440	1,954,552	2,050,000	2,027,779		420			5.625	5.700	MS	32,031	115,313	02/06/2006	09/21/2035
25156P-AC-7	DEUTSCHE TELEKOM INT FIN.		F	3	1FE	2,042,200	.122.9340	2,151,345	1,750,000	2,036,646		(2,116)			8.250	6.830	JD	6,417	103,125	09/14/2006	06/15/2030
25156P-AC-7	DEUTSCHE TELEKOM INT FIN.		LS	3	1FE	1,947,085	.122.9340	2,151,345	1,750,000	1,934,319		(2,913)			8.250	7.300	JD	6,417	144,375	09/14/2006	06/15/2030
25243Y-AH-2	DIAGEO CAP PLC.		F		1FE	2,986,800	.95.0000	2,850,000	3,000,000	2,986,912		112			5.875	5.900	MS	45,531		11/02/2006	09/30/2036
25244S-AC-5	DIAGEO FIN BV.		F		1FE	2,993,550	.96.0000	2,880,000	3,000,000	2,994,145		508			5.300	5.320	AO	27,825	159,000	10/25/2005	10/28/2015
29267H-AA-7	ENDURANCE SPECIALTY HLDG.		F		2FE	2,920,701	.102.7820	2,805,949	2,730,000	2,916,331		(2,813)			7.000	6.450	JJ	88,118	156,100	07/17/2006	07/15/2034
302154-AM-1	EXPORT IMPORT BANK OF KOREA		F		1FE	245,745	.97.8140	244,535	250,000	246,155		381			5.125	5.350	MS	3,737	12,813	12/01/2005	03/16/2015
30215E-AG-2	EXPORT IMPORT BANK OF KOREA 144A		F		1FE	992,790	.99.8380	998,388	1,000,000	994,501		621			5.250	5.340	FA	20,563	52,500	02/03/2004	02/10/2014
30216H-AA-7	EXP IMP BK CHINA 144A		LS		1FE	2,721,183	.99.1480	2,726,570	2,750,000	2,726,829		2,419			5.250	5.380	JJ	60,958	144,375	07/23/2004	07/29/2014
30239X-AB-3	FBG FIN LTD 144A		F		2FE	2,367,460	.112.2640	2,245,280	2,000,000	2,323,893		(25,467)			7.875	5.630	JD	13,125	157,500	03/23/2005	06/01/2016
30239X-AC-1	FBG FIN LTD 144A		LS		2FE	2,354,075	.94.5310	2,363,275	2,500,000	2,356,581		2,506			5.125	6.000	JD	5,694	64,063	10/24/2006	06/15/2015
30247R-AK-6	CBO FMA FDG SERIES 2 D1 144A		F		6FE				6,830,356						12.875		MS			09/15/1999	03/25/2011
33938E-AJ-6	FLEXTRONICS INTL LTD.		F	1	3FE	246,875	.98.7500	246,875	250,000	247,597		294			6.500	6.680	MN	2,076	16,250	07/07/2004	05/15/2013
40049J-AT-4	GRUPO TELEVIS A SA		F		2FE	2,992,392	.124.3900	3,731,700	3,000,000	2,993,152		111			8.500	8.520	MS	77,917	255,000	07/30/2002	03/11/2032
40049J-AV-9	GRUPO TELEVIS A SA		F		2FE	1,057,030	.103.8640	1,038,640	1,000,000	1,056,932		(98)			6.625	6.100	MS	18,955		11/29/2006	03/18/2025
4041A2-AF-1	HBO5 PLC 144A		F		1FE	1,042,740	.101.6610	1,016,615	1,000,000	1,041,687		(648)			6.000	5.690	MN	10,000	60,000	04/05/2005	11/01/2033
44841S-AC-3	HUCHINSON WHAMPOA INTL 144A		F		1FE	2,282,960	.115.3030	2,306,060	2,000,000	2,278,478		(3,436)			7.450	6.360	MN	15,314	149,000	02/15/2006	11/24/2033
449786-AA-0	JNG BANK NV 144A		F		1FE	1,332,913	.97.5140	1,218,925	1,250,000	1,312,647		(6,104)			5.125	4.400	MN	10,677	64,063	06/18/2003	05/01/2015
495724-A*7	KINGFISHER PLC SER A PVT.		F		2	2,000,000	.103.6640	2,073,283	2,000,000	2,000,000					6.140	6.140	MN	12,621	61,400	05/03/2006	05/24/2013
495724-AQ-5	KINGFISHER PLC SER B PVT.		F		2	1,500,000	.102.6490	1,539,739	1,500,000	1,500,000					6.300	6.300	MN	9,713	47,250	05/03/2006	05/24/2016
500630-BG-2	KOREA DEV BANK		F		1FE	259,293	.102.3600	255,900	250,000	257,714		(942)			5.750	5.190	MS	4,432	14,375	04/07/2005	09/10/2013
50064L-AE-1	KOREA HIGHWAY CORP 144A		F		1FE	977,770	.97.9760	979,760	1,000,000	979,474		1,704			5.125	5.430	MN	5,837	51,250	02/21/2006	05/20/2015
52989R-AA-4	LG TELECOM CO LTD 144A		F		3FE	1,071,528	.105.2500	1,141,963	1,085,000	1,077,719		2,404			8.250	8.530	JJ	41,275	89,513	01/27/2005	07/15/2009
55306Y-AB-6	ML CBO SER 97-C-3 B NTS 144A		F		6FE				3,100,000						8.514		MUSD			03/14/1997	03/23/2008
62983P-AA-3	NAKILAT INC 144A		F		1FE	2,500,000	.99.2440	2,481,100	2,500,000	2,500,000					6.067	6.060	JD	5,056		12/08/2006	12/31/2033
636203-AA-9	NATL GAS CO 144A		F		2FE	6,529,300	.97.5300	6,583,275	6,750,000	6,531,528		2,228			6.050	6.290	JJ	188,306	198,516	04/25/2006	01/15/2036
656531-AB-6	NORSK HYDRO AS.		F		1FE	1,000,000	.116.1240	1,161,240	1,000,000	1,000,000					9.000	9.000	AO	19,000	90,000	04/29/1992	04/15/2012
656531-AC-4	NORSK HYDRO AS.		F		1FE	4,675,370	.119.9490	4,797,960	4,000,000	4,609,068		(21,424)			7.750	6.240	JD	13,778	310,000	09/28/2005	06/15/2023
656531-AG-5	NORSK HYDRO AS.		F		1FE	4,480,613	.110.6960	4,704,580	4,250,000	4,474,819		(3,497)			6.800	6.330	JJ	133,261	212,500	05/18/2006	01/15/2028
656531-AJ-9	NORSK HYDRO AS.		F		1FE	2,626,468	.115.0950	2,716,242	2,360,000	2,607,776		(5,121)			7.150	6.260	JJ	77,808	168,740	12/17/2002	01/15/2029
705006-AB-0	PEARSON DOLLAR FIN PLC 144A		F		2FE	2,307,035	.99.0550	2,228,738	2,250,000	2,295,938		(4,951)			5.700	5.360	JD	10,888	128,250		

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	F	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
75968N-AB-7	RENAISSANCE HLDGS LTD.		F		2FE	798,352	100.0790	800,632	800,000	798,904		145			5.875	5.900	FA	17,756	47,000	01/28/2003	02/15/2013
780097-AH-4	ROYAL BANK OF SCOTLAND GRP PLC		F	1	1FE	3,227,043	100.0000	2,750,000	2,750,000	3,220,883	(6,159)				7.648	6.270	MS	53,164	210,320	03/08/2006	09/30/2031
780097-AM-3	ROYAL BANK OF SCOTLAND GRP		F		1FE	2,996,160	92.7600	2,782,800	3,000,000	2,996,831	203				4.700	4.710	JJ	69,717	141,000	06/26/2003	07/03/2018
78572M-AA-3	SABMILLER PLC 144A		F		2FE	4,858,905	105.6310	4,753,395	4,500,000	4,850,923	(5,588)				6.625	6.020	FA	112,625	248,438	06/27/2006	08/15/2033
78572M-AD-7	SABMILLER PLC 144A		F		2FE	997,830	104.3130	1,043,130	1,000,000	997,896	66				6.500	6.530	JJ	31,778		06/27/2006	07/01/2016
80281T-AC-2	SANTANDER ISSUANCES 144A		F		1FE	500,000	102.3450	511,725	500,000	500,000					5.911	5.910	JD	903	14,778	06/13/2006	06/20/2016
826200-AD-9	SIEMENS FIN 144A		F		1FE	8,606,045	102.1770	8,685,045	8,500,000	8,605,314	(731)				6.125	6.010	FA	195,234		09/14/2006	08/17/2026
833636-AC-7	SOC QUIMICA Y MINERA DE 144A		F		2FE	2,493,650	100.4590	2,511,475	2,500,000	2,494,061	411				6.125	6.150	AO	32,326	80,816	03/30/2006	04/15/2016
872402-AG-7	TFM SA DE CV		F	1	4FE	1,208,585	108.0000	1,323,000	1,225,000	1,213,610	1,377				12.500	12.740	JD	6,806	153,125	02/11/2003	06/15/2012
87656X-AA-9	TATE & LYLE INTL FIN PLC 144A		F		2FE	7,204,338	94.0480	6,818,480	7,250,000	7,212,141	3,821				5.000	5.080	MN	46,319	362,500	12/10/2004	11/15/2014
87927V-AF-5	TELECOM ITALIA CAP		F		2FE	1,489,681	94.4830	1,417,245	1,500,000	1,490,075	136				6.375	6.420	MN	12,219	95,625	10/15/2004	11/15/2033
87927V-AL-2	TELECOM ITALIA		F		2FE	1,909,354	92.6440	1,852,880	2,000,000	1,919,260	8,151				4.950	5.590	MS	25,025	99,000	10/12/2005	09/30/2014
87927V-AM-0	TELECOM ITALIA CAP		F		2FE	798,203	90.6970	727,390	802,000	798,268	47				6.000	6.030	MS	12,164	48,120	10/12/2005	09/30/2034
87927V-AM-0	TELECOM ITALIA CAP		LS	F	2FE	3,995,930	90.6970	3,807,460	4,198,000	3,999,176	2,641				6.000	6.360	MS	63,670	251,880	10/12/2005	09/30/2034
87927V-AO-1	TELECOM ITALIA CAP		F		2FE	1,987,400	93.4110	1,868,220	2,000,000	1,988,656	1,000				5.250	5.330	AO	26,250	105,875	09/21/2005	10/01/2015
902118-AK-4	TYCO INTL GRP SA		F		2FE	495,975	113.6780	568,390	500,000	496,465	67				6.875	6.930	AA	15,851	34,375	04/16/1999	01/15/2029
91055H-AB-5	UNITED GRP USA SER B PVT		F		2Z	2,000,000	102.5260	2,050,530	2,000,000	2,000,000					6.230	6.230	MS	31,842		08/08/2006	09/29/2018
915436-AF-6	UPM KYMENE CORP 144A		F		2FE	1,013,360	94.0060	940,060	1,000,000	1,011,837	(765)				5.500	5.350	JJ	23,069	55,000	10/26/2004	01/30/2018
91911T-AH-6	VALE OVERSEAS LTD.		F		2FE	2,519,370	100.0000	2,500,000	2,500,000	2,519,369	(1)				6.875	6.810	MN	19,097		11/29/2006	11/21/2036
92241T-AA-0	VEDANTA RESOURCES PLC 144A		F		3FE	498,695	98.7500	493,750	500,000	499,232	213				6.625	6.680	FA	11,870	33,125	12/10/2004	02/22/2010
92857T-AH-0	VODAFONE GRP PLC		F		1FE	4,239,481	117.3240	4,252,995	3,625,000	4,199,027	(10,508)				7.875	7.875	FA	107,844	285,469	11/13/2002	02/15/2030
92857W-AB-6	VODAFONE GRP PLC		F		1FE	2,730,785	97.5000	2,656,875	2,725,000	2,730,499	(84)				6.250	6.230	MN	14,666	170,313	11/19/2002	11/30/2032
92857W-AK-6	VODAFONE GRP PLC		F		1FE	498,275	98.0000	490,000	500,000	498,378	103				5.750	5.790	MS	8,465	14,295	03/09/2006	03/15/2016
92857W-AK-6	VODAFONE GRP PLC		LS	F	1FE	996,550	98.0000	980,000	1,000,000	996,756	206				5.750	5.790	MS	16,931	28,590	03/09/2006	03/15/2016
94707E-AB-1	WEATHERFORD INTL INC		F		2FE	1,991,500	97.1360	1,942,720	2,000,000	1,992,064	564				5.500	5.550	FA	41,556	54,389	02/14/2006	02/15/2016
96008Y-AB-1	WESTFIELD CAP CORP 144A		F		1FE	4,997,375	97.1410	4,857,050	5,000,000	4,998,057	193				5.125	5.130	MN	32,743	256,250	02/23/2005	11/15/2014
983730-AA-0	XL CAP (EUROPE) PLC LTD.		F		1FE	1,863,318	104.1730	1,802,193	1,730,000	1,818,512	(14,978)				6.500	5.320	JJ	51,852	112,450	07/28/2004	01/15/2012
983730-AA-0	XL CAP (EUROPE) PLC LTD.		LS	F	1FE	139,257	104.1730	145,842	140,000	139,568	70				6.500	6.570	JJ	4,196	9,100	07/28/2004	01/15/2012
F1790H-AD-4	CIMENTS FRANCAIS PVT		F		2Z	500,000	99.7190	498,596	500,000	500,000					5.900	5.900	JD	983		12/04/2006	12/19/2021
G2677@-AB-5	DAVIS SVC GRP SER B PVT		F		2	500,000	97.3750	486,876	500,000	500,000					5.660	5.660	MN	2,780	13,900	03/23/2006	05/25/2016
G2677@-AC-3	DAVIS SVC GRP SER C PVT		F		2	200,000	97.8030	195,607	200,000	200,000					5.660	5.660	MN	1,132	5,660	03/23/2006	05/25/2018
L4804H-AC-7	HOLCIM LTD SER C PVT		F		2Z	3,000,000	102.2970	3,068,922	3,000,000	3,000,000					6.210	6.210	FA	62,618		08/01/2006	08/30/2018
Q9194H-AJ-4	TRANSURBAN FIN CO SER B PVT		F		1Z	6,000,000	102.4270	6,145,648	6,000,000	6,000,000					5.860	5.860	MN	45,903		09/26/2006	11/14/2018
3999999	Total Bonds - Industrial, Misc. - Issuer Obligations					1,422,273,878	XXX	1,434,098,908	1,407,996,125	1,419,372,392	(1,022,272)	122,956			XXX	XXX	XXX	22,905,611	71,120,105	XXX	XXX
000112-AB-8	ANLEC 06-A A PVT		F		1FE	4,000,000	100.0620	4,002,500	4,000,000	4,000,000					7.415	7.410	MON	17,302	15,654	11/21/2006	07/10/2021
02148K-AQ-7	CWALT 06-40T1 2A1		F		1FE	9,730,509	99.9720	9,730,900	9,733,551	9,730,509	71				6.000	5.860	MON	48,668	48,668	11/14/2006	12/25/2036
02149C-AD-3	CWALT 06-41CB 1A4		F		1FE	13,885,156	99.1810	13,885,425	14,000,000	13,885,820	664				5.750	5.800	MON	67,083	67,083	11/10/2006	01/25/2037
02149C-BF-7	CWALT 06-41CB 2A15		F		1FE	17,629,981	99.1580	17,630,323	17,780,000	17,630,853	872				5.750	5.810	MON	85,196	85,196	11/15/2006	01/25/2037
02149F-AM-6	CWALT 06-43CB 1A12		F		1FE	9,953,125	99.5310	9,953,125	10,000,000	9,953,306	181				5.750	5.760	MON	47,917		12/19/2006	12/25/2036
05949Q-BA-2	BAFC 06-2 2A19		F		1FE	4,961,093	99.4630	4,970,762	4,997,599	4,961,378	287				5.750	5.870	MON	23,947	23,947	11/10/2006	03/25/2036
12566T-AD-9	CWALT 06-A7 1A4		F		1FE	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					5.750	5.690	MON	119,792		12/06/2006	12/25/2036
16162Y-AF-2	CHASE 06-S4 A6		F		1FE	4,976,563	97.3460	4,867,345	5,000,000	4,976,670	107				6.000	6.020	MON	25,000		12/19/2006	12/25/2036
466247-ZO-9	JPMIT 05-S3 1A3		F		1FE	4,965,625	98.5800	4,929,004	5,000,000	4,965,673	48				5.750	5.770	MON	23,958		12/04/2006	01/25/2036
74922L-AL-7	RALI 06-OS16 A11		F		1FE	499,453	98.6870	493,435	500,000	499,453					6.000	5.940	MON	2,500	2,500	11/16/2006	11/25/2036
74958E-AQ-9	RFMSI 06-S12 3A7		F		1FE	1,986,250	99.3120	1,986,250	2,000,000	1,986,288	38				5.750	5.780	MON	9,583		12/18/2006	12/25/2036
4099999	Total Bonds - Industrial, Misc. - Single Class Mortgage-Backed/Asset-Backed Securities					97,587,755	XXX	97,449,069	98,011,150	97,589,950	2,268				XXX	XXX	XXX	470,946	243,048	XXX	XXX
05948X-AE-1	BOAMS 03-2 1A5		F		1FE	3,886,890	97.2220	3,873,357	3,984,000	3,893,532	(3,754)				5.500	5.710	MON	18,260	219,120	03/09/2005	04/25/2033
05948X-CQ-2	BOAMS 03-3 1A7		F		1FE	16,899,938	96.9360	16,769,950	17,300,000	16,925,545	6,024				5.500	5.600	MON	79,292	951,499	03/10/2005	05/25/2033
05948X-WD-9	BOAMS 03-8 1A13		F		1FE	2,478,125	96.2160	2,405,403	2,500,000	2,480,067	(228)				5.500						

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest				Dates		
		3 *	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 How Paid	19 Admitted Amount Due & Accrued	20 Gross Amt. Rec. During Year	21 Acquired	22 Maturity
12669G-C7-4	CWHL 05-13 A7				IFE	18,553,427	96,820	18,260,163	18,859,900	18,568,214		5,212			5,500	5,610	MON	86,441	1,037,294	04/21/2005	06/25/2035
12669G-QW-4	CWHL 05-5 A7				IFE	14,710,547	97,8550	14,678,324	15,000,000	14,727,712		665			5,500	5,650	MON	68,750	824,999	03/10/2005	03/25/2035
12669G-XN-6	CWHL 05-12 1A5				IFE	5,005,881	97,1850	4,868,038	5,009,012	5,005,881		505			5,250	5,070	MON	21,914	262,973	03/22/2005	05/25/2035
12669G-YM-7	CWHL 05-10 A2				IFE	988,906	96,6730	966,730	1,000,000	989,330		137			5,500	5,560	MON	4,583	55,000	04/29/2005	05/25/2035
172973-YV-3	CMSI 05-8 1A1				IFE	8,544,425	99,1190	8,549,335	8,625,287	8,548,898		11,276			5,500	5,630	MON	39,533	474,391	11/01/2005	11/25/2035
172973-YT-0	CMSI 04-5 1A3				IFE	4,018,377	98,6810	3,973,163	4,026,240	4,018,377		901			5,250	5,200	MON	17,615	211,378	08/04/2004	08/25/2034
22540W-HC-2	CSFB 04-6 2A1				IFE	1,449,435	96,2510	1,449,435	1,505,878	1,449,435		28	56,208		4,750	4,680	MON	5,960	71,513	09/15/2004	09/25/2019
32051G-GU-3	FHASI 05-1 1A4				IFE	2,973,281	95,3580	2,860,761	3,000,000	2,975,114		569			5,250	5,310	MON	13,125	157,500	01/19/2005	03/25/2035
36185N-SD-8	GMACM 04-15 A6				IFE	494,766	95,8000	479,005	500,000	495,172		9			5,500	5,570	MON	2,292	27,500	12/02/2004	01/25/2035
36242D-6R-9	GSR 05-5F 3A2				IFE	3,916,329	97,0020	3,816,220	3,934,155	3,918,469		3,818			5,000	5,050	MON	16,392	196,708	05/16/2005	06/25/2035
74160M-EU-2	PRIME 04-1 1A6				IFE	4,946,875	94,4150	4,720,756	5,000,000	4,951,761		1,293			5,250	5,330	MON	21,875	262,482	09/20/2004	08/25/2034
76111X-FE-8	RPMI 04-S1 A8				IFE	5,938,594	95,2770	5,716,652	6,000,000	5,943,767		1,491			5,250	5,330	MON	26,250	315,000	01/12/2005	02/25/2034
4199999	Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage-Backed Securities					110,300,725	XXX	108,498,977	111,919,660	110,401,608		30,620	56,208		XXX	XXX	XXX	504,022	6,048,240	XXX	XXX
02660T-ER-0	AHM 05-2 5A1				IFE	3,979,375	97,1690	3,886,786	4,000,000	3,980,515		610			5,064	5,090	MON	16,880	202,560	07/12/2005	09/25/2035
03072S-QD-1	AMSI 04-FR1 A7				IFE	2,378,906	95,8750	2,396,875	2,500,000	2,435,553		23,043			4,560	5,770	MON	9,500	114,000	06/02/2004	05/25/2034
048312-AD-4	ACETF 02-1 A4				IFE	13,993,399	102,1250	14,297,500	14,000,000	13,994,830		304			5,550	5,550	JAJO	153,242	777,000	12/19/2002	10/20/2023
05947U-4F-2	BACM 05-6 A.J.				IFE	1,987,821	98,9950	1,979,917	2,000,000	1,988,591		754			5,181	5,240	MON	8,636	105,070	12/16/2005	09/10/2047
05949A-JV-7	BOAMS 04-6 1A12				IFE	820,492	98,1270	808,448	823,872	820,496		349			5,500	5,500	MON	3,776	45,313	06/23/2004	07/25/2034
07383F-7W-2	BSCMS 05-PWR8 A4				IFE	981,328	95,7310	957,320	1,000,000	983,413		1,455			4,674	4,910	MON	3,895	46,740	07/21/2005	06/11/2041
07383F-E9-5	BSCMS 04-PWR4 A2				IFE	2,262,346	100,1930	2,254,361	2,250,000	2,258,049		(1,666)			5,286	5,160	MON	9,911	118,935	06/24/2004	06/11/2041
07383F-JC-3	BSCMS 02-TOP6 A2				IFE	544,043	105,0930	525,470	500,000	530,334		(5,125)			6,460	4,880	MON	2,692	32,300	05/28/2005	10/15/2036
07383F-X5-2	BSCMS 04-PWR6 A6				IFE	5,519,121	96,7900	5,323,498	5,500,000	5,514,953		(2,281)			4,825	4,750	MON	22,115	265,375	02/23/2005	11/11/2041
07383F-YJ-1	BSCMS 04-PWR3 B				IFE	815,934	96,5280	783,332	811,500	814,622		(496)			4,810	4,710	MON	3,253	39,033	03/04/2004	02/11/2041
07387B-AH-6	BSCMS 05-PWR9 A4A				IFE	2,010,980	96,9190	1,938,381	2,000,000	2,009,562		(1,141)			4,871	4,770	MON	8,118	97,420	09/14/2005	09/11/2042
07387B-AM-5	BSCMS 05-PWR9 B				IFE	754,106	97,1420	728,571	750,000	753,585		(421)			5,035	4,940	MON	3,147	37,762	09/28/2005	09/11/2042
07387B-AQ-6	BSCMS 05-PWR9 E				IFE	502,715	97,2870	486,438	500,000	502,374		(276)			5,143	5,050	MON	2,143	25,715	09/14/2005	09/11/2042
07387B-AT-0	BSCMS 05-PWR9 F 144A				IFE	1,005,447	97,5000	975,001	1,000,000	1,004,763		(553)			5,232	5,130	MON	4,360	52,320	09/14/2005	09/15/2042
12669F-UB-7	CWHL 04-9 A6				IFE	3,450,821	98,3240	3,439,749	3,498,377	3,454,225		4,303			5,250	5,510	MON	15,305	183,665	06/30/2004	06/25/2034
173067-AC-3	CGCMT 04-C1 A3				IFE	2,009,992	99,9690	1,999,398	2,000,000	2,005,442		(1,987)			5,251	5,110	MON	8,752	105,028	06/08/2004	04/15/2040
173067-EE-5	CGCMT 04-C2 A5				IFE	13,936,563	96,3340	13,486,823	14,000,000	13,942,752		3,308			4,733	4,770	MON	55,218	662,619	02/23/2005	10/15/2041
20047G-BP-1	COMI 04-LB3A A4				IFE	2,512,376	99,8300	2,495,774	2,500,000	2,507,686		(2,239)			5,234	5,120	MON	10,904	130,850	06/18/2004	07/10/2037
22540V-NJ-7	CSFB 01-CK6 A3				IFE	4,313,281	104,3620	4,174,485	4,000,000	4,209,903		(38,559)			6,387	4,900	MON	21,290	255,480	06/15/2004	08/15/2036
225470-AS-2	CSFB 05-C5 A.J.				IFE	2,928,351	97,8650	2,935,971	3,000,000	2,934,336		5,239			5,100	5,390	MON	12,750	153,000	11/01/2005	08/15/2038
225470-NN-9	CSFB 05-C6 A.J.				IFE	1,285,986	98,7290	1,283,479	1,300,000	1,286,903		898			5,230	5,340	MON	5,666	67,990	12/14/2005	12/15/2040
225470-XD-0	GSMC 06-OMA B2 144A				IFE	3,015,000	100,0920	3,002,775	3,000,000	3,014,107		(893)			5,538	5,460	MON	13,845	138,450	02/01/2006	05/15/2023
36228C-TH-6	GSMS 04-GG2 A6				IFE	1,528,652	100,3800	1,505,704	1,500,000	1,522,482		(2,612)			5,396	5,100	MON	6,745	80,940	08/04/2004	08/10/2038
36228C-UV-3	GSMS 05-ROCK A 144A				IFE	5,100,417	97,7590	4,887,983	5,000,000	5,095,574		(3,087)			5,366	5,190	MON	22,358	268,300	05/17/2005	05/03/2032
36228C-VU-4	GSMS 05-GG4 A4A				IFE	7,405,078	96,3280	7,224,614	7,500,000	7,415,277		7,361			4,751	4,900	MON	29,694	356,325	08/04/2005	07/10/2039
36228F-C3-8	GSAA 04-NC1 AF6				IFE	499,985	97,5960	487,981	500,000	499,985					4,762	4,690	MON	1,984	23,810	02/12/2004	11/25/2033
368280-BO-8	GECMC 03-C2 A3				IFE	2,523,208	98,7130	2,467,839	2,500,000	2,514,109		(2,888)			4,950	4,770	MON	10,313	123,750	10/17/2003	10/17/2037
393505-QP-0	GT 96-8 A7				IFE	2,416,155	104,2500	2,419,781	2,321,133	2,369,977		9,671			8,050	7,310	MON	8,305	186,851	02/26/1997	10/15/2027
46625M-LS-6	JPMCC 02-C1 A3				IFE	264,502	100,6070	251,518	250,000	258,972		(1,528)			5,376	4,480	MON	1,120	13,440	02/21/2003	07/12/2037
46625M-NP-0	JPMCC 02-C1B5 A2				IFE	7,962,568	99,3950	7,703,152	7,750,000	7,882,709		(21,003)			5,161	4,730	MON	33,331	399,977	11/29/2003	10/12/2037
46625M-RB-7	JPMCC 02-C3 A2				IFE	5,119,336	98,5830	4,929,158	5,000,000	5,074,775		(11,663)			4,994	4,620	MON	20,808	249,700	01/24/2003	07/12/2035
46625V-CV-3	JPMCC 04-LN2 A2				IFE	2,512,383	98,5330	2,463,328	2,500,000	2,508,985		(1,453)			5,115	5,010	MON	10,656	127,875	08/12/2004	07/15/2041
52108H-MU-5	LBUBS 02-C4 A5				IFE	4,048,438	98,2200	3,928,822	4,000,000	4,030,203		(4,916)			4,853	4,660	MON	10,784	194,120	01/22/2003	09/15/2031
52108H-UP-7	LBUBS 03-C7 C				IFE	1,004,807	99,1740	991,746	1,000,000	1,003,328		(484)			4,980	4,900	MON	2,767	50,513	09/23/2003	07/15/2037
52108H-XL-3	LBUBS 03-C8 A3				IFE	2,009,913	98,2440	1,964,889	2,000,000	2,005,940		(1,541)			4,830	4,770	MON	5,367	96,600	11/12/2003	10/12/2037
61745M-YB-4	MSC 04-H03 A4				IFE	4															

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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	*	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
929766-CS-0	WBCMT 02-C2 A4				1FE	1,533,633	.98 6170	1,479,259	1,500,000	1,520,621		(3,295)			4.980	4.620	MON	6,225	74,700	01/24/2003	11/15/2034	
929766-CU-5	WBCMT 03-C3 A2				1FE	2,009,889	.97 9470	1,958,944	2,000,000	2,005,222		(1,253)			4.867	4.760	MON	8,112	97,340	02/01/2003	02/15/2035	
929766-UK-7	WBCMT 04-C14 A4				1FE	1,004,970	.98 4100	984,101	1,000,000	1,003,598		(596)			5.088	4.990	MON	4,240	50,880	08/12/2004	08/15/2041	
4399999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities						132,302,020	XXX	129,756,777	131,560,150	131,997,603		(57,709)			XXX	XXX	XXX		633,021	6,788,915	XXX	XXX
05947U-4P-0	BACM 05-6 H				2FE	1,633,077	.96 3500	1,647,592	1,710,000	1,638,851		5,732			5.181	5.770	MON	7,384	89,835	12/16/2005	09/10/2047	
05947U-40-8	BACM 05-6 J				2FE	937,324	.96 7510	967,517	1,000,000	942,010		4,654			5.181	6.030	MON	4,318	52,535	12/16/2005	09/10/2047	
07383F-YK-8	BSCMS 04-PWR3 C				1FE	1,222,662	.96 5640	1,174,229	1,216,000	1,220,711		(732)			4.850	4.750	MON	4,915	58,976	03/04/2004	02/11/2041	
07383F-YL-6	BSCMS 04-PWR3 D				1FE	1,681,094	.96 5110	1,613,665	1,672,000	1,678,427		(1,002)			4.889	4.790	MON	6,812	81,744	03/04/2004	02/11/2041	
07383F-YM-4	BSCMS 04-PWR3 E				1FE	1,225,667	.96 8100	1,180,119	1,219,000	1,223,714		(734)			4.998	4.900	MON	5,077	60,926	03/04/2004	02/11/2041	
07383F-YQ-5	BSCMS 04-PWR3 F 144A				2FE	1,628,798	.98 0360	1,588,191	1,620,000	1,626,228		(970)			5.199	5.100	MON	7,019	84,224	03/04/2004	02/11/2041	
07383F-YR-3	BSCMS 04-PWR3 G 144A				2FE	2,041,145	.97 9070	1,987,524	2,030,000	2,037,917		(1,217)			5.305	5.200	MON	8,974	107,691	03/04/2004	02/11/2041	
07387B-BF-9	BSCMS 05-T20 F 144A				1FE	681,618	.97 4390	682,077	700,000	683,177					5.303	5.630	MON	3,094	36,519	10/20/2005	10/12/2042	
07387B-BG-7	BSCMS 05-T20 G 144A				2FE	478,812	.96 1040	480,523	500,000	480,647		1,567			5.155	5.710	MON	2,148	26,085	10/20/2005	10/12/2042	
07387B-BH-5	BSCMS 05-T20 H 144A				2FE	944,484	.95 5640	955,648	1,000,000	949,221		4,041			5.303	6.040	MON	4,419	52,170	10/20/2005	10/12/2042	
07387B-CS-0	BSCMS 05-T20 E				1FE	687,871	.97 8440	684,912	700,000	688,882		860			5.155	5.360	MON	3,007	36,519	10/20/2005	10/12/2042	
12513X-AO-5	CD 06-CD2 G 144A				2FE	725,841	.98 0750	735,569	750,000	727,215		1,374			5.471	5.880	MON	3,419	31,345	03/01/2006	01/15/2046	
12513X-AR-3	CD 06-CD2 H 144A				2FE	1,200,828	.97 5300	1,219,136	1,250,000	1,203,630		2,802			5.471	5.980	MON	5,699	52,242	03/01/2006	01/15/2046	
161546-HW-9	CFAB 04-1 M2				1FE	499,982	.96 4680	482,344	500,000	499,982					5.023	4.950	MON	2,093	25,114	02/11/2004	01/25/2033	
161582-AG-6	CMFUN 99-1 E				1FE	2,399,414	.106 6740	2,666,870	2,500,000	2,454,926		11,991			7.582	8.300	MON	15,796	191,850	11/09/1999	08/15/2031	
17305E-BT-1	CCCT 03-C4 CA				2FE	490,977	.97 4370	487,188	500,000	493,345					5.000	5.200	JD	4,500	25,000	02/10/2004	06/10/2015	
225410-VG-6	CSFB 03-C5 F				1FE	1,005,000	.99 6390	996,395	1,000,000	1,003,344		(555)			5.400	5.300	MON	4,501	54,452	12/01/2003	12/15/2036	
22541S-3C-0	HEMT 04-6 M2				1FE	499,993	.98 6870	493,438	500,000	499,993					5.321	5.190	MON	2,217	26,605	12/07/2004	04/25/2035	
225458-4G-0	HEMT 05-4 M4				1FE	999,998	.98 4060	984,063	1,000,000	999,998					5.701	5.600	MON	4,751	57,010	09/20/2005	01/25/2036	
225470-G6-4	CSMC 06-C1 E				1FE	770,386	.100 7190	781,582	776,000	770,629		243			5.556	5.620	MON	3,593	32,924	03/07/2006	02/15/2039	
225470-G7-2	CSMC 06-C1 F				1FE	990,565	.100 5080	1,005,085	1,000,000	991,009		444			5.556	5.650	MON	4,630	42,428	03/07/2006	02/15/2039	
225470-G8-0	CSMC 06-C1 G 144A				1FE	1,966,540	.100 0880	2,001,767	2,000,000	1,968,292		1,752			5.556	5.750	MON	9,260	84,856	03/07/2006	02/15/2039	
225470-NV-1	CSFB 05-C6 G 144A				2FE	1,279,638	.96 0660	1,311,311	1,365,000	1,285,940		6,022			5.230	6.060	MON	5,949	71,389	12/14/2005	12/15/2040	
225470-NX-7	CSFB 05-C6 H 144A				2FE	1,264,558	.95 5340	1,295,453	1,356,000	1,271,301		6,675			5.230	6.140	MON	5,910	70,919	12/14/2005	12/15/2040	
225470-TS-2	CSMC 06-OMA H 144A				2FE	1,001,030	.100 2560	1,002,562	1,000,000	1,000,900		(130)			5.805	5.770	MON	4,838	49,181	02/01/2006	05/15/2023	
36228C-XL-2	GSMS 06-GG6 H 144A				2FE	960,974	.99 3070	993,075	1,000,000	963,173		2,199			5.625	6.140	MON	4,688	42,971	03/07/2006	04/10/2038	
36228C-XM-0	GSMS 06-GG6 J 144A				2FE	953,987	.98 8270	988,272	1,000,000	956,581		2,594			5.625	6.240	MON	4,688	42,971	03/07/2006	04/10/2038	
36828Q-DV-5	GECMC 04-C1 E 144A				1FE	502,468	.95 9950	479,979	500,000	501,713		(271)			4.851	4.760	MON	2,021	24,255	01/16/2004	11/10/2038	
36828Q-DW-3	GECMC 04-C1 F 144A				2FE	502,477	.96 6980	483,494	500,000	501,719		(273)			5.088	5.000	MON	2,120	25,440	01/16/2004	11/10/2038	
36828Q-DX-1	GECMC 04-C1 G 144A				2FE	502,476	.96 6520	483,262	500,000	501,719		(273)			5.157	5.060	MON	2,149	25,785	01/16/2004	11/10/2038	
36828Q-OS-8	GECMC 05-C4 G 144A				2FE	1,904,579	.97 4230	1,948,467	2,000,000	1,911,941		7,029			5.332	5.970	MON	8,888	108,144	12/02/2005	11/10/2045	
36828Q-OJ-3	GECMC 05-C4 H 144A				2FE	940,312	.96 8870	968,879	1,000,000	944,905		4,386			5.332	6.140	MON	4,444	54,072	12/02/2005	11/10/2045	
396789-FW-4	GCCFC 04-G61 D				1FE	753,719	.100 1980	751,487	750,000	752,696		(406)			5.298	5.200	MON	3,311	40,308	05/01/2004	06/10/2036	
396789-FX-2	GCCFC 04-G61 E				1FE	527,601	.100 3160	526,661	526,000	526,886		(284)			5.377	5.280	MON	2,352	28,708	05/01/2004	06/10/2036	
52108H-US-1	LBUBS 03-C7 E 144A				1FE	1,004,898	.99 0760	990,761	1,000,000	1,003,396		(492)			5.060	4.980	MON	2,812	51,313	09/23/2003	07/15/2037	
52108H-UU-6	LBUBS 03-C7 G 144A				1FE	1,497,723	.98 9420	1,484,138	1,500,000	1,498,120		128			5.075	5.080	MON	4,230	77,195	09/23/2003	07/15/2037	
52108H-WY-6	LBUBS 03-C8 H 144A				2FE	4,021,320	.100 4570	4,018,289	4,000,000	4,015,194		(2,094)			5.456	5.370	MON	12,125	220,008	11/12/2003	09/15/2037	
52108H-WZ-3	LBUBS 03-C8 J 144A				2FE	2,000,233	.99 9600	1,999,202	2,000,000	2,000,000					5.456	5.440	MON	6,063	110,310	11/12/2003	09/15/2037	
55264T-BJ-9	MBNAS 02-C7 C7				2FE	4,235,652	.106 2180	4,514,266	4,250,000	4,240,534		1,293			6.700	6.750	MON	12,656	284,750	10/29/2002	03/16/2015	
59022H-LO-3	MLMT 05-CK11 F 144A				2FE	2,836,828	.96 7830	2,903,492	3,000,000	2,849,729		12,109			5.244	5.970	MON	13,112	159,495	12/01/2005	11/12/2037	
59022H-LR-1	MLMT 05-CK11 G 144A				2FE	2,805,342	.96 7830	2,903,492	3,000,000	2,820,696		14,414			5.244	6.120	MON	13,112	159,495	12/01/2005	11/12/2037	
617451-BX-6	MSC 05-H07 F				1FE	837,391	.98 4020	836,423	850,000	838,344		873			5.203	5.370	MON	3,686	44,844	11/17/2005	11/14/2042	
617451-CA-5	MSC 05-H07 G 144A				2FE	1,528,237	.96 5170	1,544,281	1,600,000	1,533,984		5,292			5.203	5.790	MON	6,938	84,413	11/17/2005	11/14/2042	
617451-CB-3	MSC 05-H07 H 144A				2FE	2,833,437	.95 9880	2,879,642	3,000,000	2,846,787		12,298			5.203	5.940	MON	13,009	158,274	11/17/2005	11/14/2042	
617451-C2-0	MSC 06-T21 F 144A				2FE																	

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 *	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 How Paid	19 Admitted Amount Due & Accrued	20 Gross Amt. Rec. During Year	21 Acquired	22 Maturity
4599999 - Total	- Industrial and Miscellaneous Bonds					1,835,132,555	XXX	1,843,014,628	1,823,583,285	1,832,158,220		(945,986)	179,164		XXX	XXX	XXX	24,824,393	88,126,873	XXX	XXX
00637#-AA-5	ADAMS SPRINGFIELD LLC (WALGREEN)				1	1,825,866	106.2290	1,939,603	1,825,866	1,825,866					7.250	7.250	MON	11,031	132,375	08/12/1999	03/01/2019
05550#-AB-7	BLM EL CENTRO (HOME DEPOT)				1	6,494,149	105.6950	6,864,024	6,494,149	6,494,149					7.250	7.250	MON	39,235	470,826	06/20/2002	05/01/2027
12577#-AA-6	GADFAM INC (WALGREEN)				1	639,069	105.9550	677,128	639,069	639,069					7.610	7.610	MON	4,053	48,606	10/09/1997	04/01/2015
21136#-AA-7	CONTINENTAL 89 FUND LLC (KOHLS)				1	5,787,140	108.0090	6,250,651	5,787,140	5,787,140					7.500	7.500	MON	36,170	434,036	07/03/2001	06/01/2021
22247#-AA-1	ROBERT KORFF (WALGREEN)				1	3,463,529	105.1480	3,641,833	3,463,529	3,463,529					7.100	7.100	MON	20,493	245,911	06/22/1999	07/01/2019
30272#-AA-2	FBG-BJHARRI-MONRO(BJ WHOLESALE)				2	9,609,558	100.6640	9,673,424	9,609,558	9,609,558					7.625	7.620	MON	61,061	732,729	04/04/2002	08/01/2022
35967#-AA-1	FULL MOON LLC (CVS)				2	1,828,752	106.5770	1,949,043	1,828,752	1,828,752					7.500	7.500	MON	11,430	137,003	11/10/1999	12/01/2019
37245#-AA-1	GENTLE BEN LLC (WALGREEN)				1	1,007,112	108.7850	1,095,592	1,007,112	1,007,112					7.860	7.860	MON	6,597	79,159	09/23/1997	09/01/2017
37501#-AA-0	GIBSONIA OUTPARCEL (MCDONALDS)				1	517,352	117.5790	608,302	517,352	517,352					9.000	9.000	MON	3,880	46,562	08/24/2000	06/01/2020
48657#-AA-9	KAYAN LLC / DENVER NEWS				27	3,998,832	103.1040	4,122,982	3,998,832	3,998,832					7.070	7.070	MON	16,492	47,120	10/10/2006	09/10/2029
52033#-AA-6	LAWRENCE SALES LTD (WALGREEN)				1	1,502,004	108.5450	1,630,354	1,502,004	1,502,004					8.250	8.250	MON	10,326	123,915	05/20/1997	12/01/2015
55268#-AB-3	M & M RAINES LLC(WALGREEN)				1	1,177,134	105.0000	1,235,991	1,177,134	1,177,134					8.667	8.660	MON	8,502	102,026	07/18/2000	07/01/2014
55320#-AA-1	MIG-RICHMOND LLC (KROGER)				2	1,412,111	120.3820	1,699,928	1,412,111	1,412,111					9.000	9.000	MON	10,591	127,090	04/27/2000	05/01/2030
57162#-AA-8	MARWEA RELATY INC (WALGREEN)				2	652,132	106.3940	693,834	652,132	652,132					7.250	7.250	MON	3,940	47,280	08/12/1999	06/01/2020
66881#-AA-9	NORVELL CO (CVS)				2	1,097,387	107.7680	1,182,636	1,097,387	1,097,387					7.770	7.770	MON	7,106	85,267	06/24/1999	07/01/2019
68235#-AA-0	HIGHGLEN POTTS GROVE (CVS)				2	1,357,644	105.5210	1,432,607	1,357,644	1,357,644					7.500	7.500	MON	8,485	101,823	11/04/1999	11/01/2017
68237#-AA-8	150 LEXINGTON ST LLC (KOHLS)				1	3,692,930	106.7600	3,942,597	3,692,930	3,692,930					7.250	7.250	MON	22,311	267,737	10/04/2001	06/01/2022
68538#-AA-2	ORANGEBURG HLDGS LLC (LOWES)				1	11,181,739	107.2660	11,994,280	11,181,739	11,181,739					7.125	7.120	MON	66,392	796,699	08/29/2002	04/01/2027
69642#-AA-5	FOUNTAIN HILLS ASSOC (OSCO)				3	823,644	97.9220	806,532	823,644	823,644					7.500	7.500	MON	5,148	61,773	06/22/1999	09/01/2019
71957#-AA-8	PICERNE-MEADOWBROOK(STOP&SHOP)				3	8,414,943	105.2370	8,855,681	8,414,943	8,414,943					7.950	7.950	MON	55,749	668,988	10/18/2001	10/01/2026
76130*-AA-1	RETAIL TODAY-N OLMSTEAD (CVS)				2	2,256,981	104.6090	2,361,020	2,256,981	2,256,981					7.250	7.250	MON	13,636	163,631	06/08/1999	11/01/2018
76130#-AA-9	RETAIL TODAY (CVS)				2	1,504,399	104.6090	1,573,746	1,504,399	1,504,399					7.250	7.250	MON	9,089	109,069	05/27/1999	11/01/2018
84683#-AA-2	SPARTAN PETROLEUM CORP (AMOCO)				1	1,473,458	109.8550	1,618,669	1,473,458	1,473,458					7.500	7.500	MON	9,209	110,509	12/20/2001	12/01/2021
88074#-AA-0	TENYSON, LP (7-ELEVEN)				2	943,045	100.4090	946,907	943,045	943,045					7.750	7.750	MON	6,091	73,086	02/26/2002	02/01/2022
89213#-AA-0	TOWNCREEK-EXXON LTD.				1	740,805	112.8940	836,327	740,805	740,805					8.125	8.120	MON	5,016	60,190	12/22/1999	04/01/2019
90206#-AA-9	HAWKINS-SMITH (WALGREEN)				1	1,045,022	111.5390	1,165,617	1,045,022	1,045,022					8.450	8.450	MON	7,359	88,304	05/08/1997	06/01/2017
92949#-AA-5	WIN STATELINE LLC (WALGREEN)				1	1,562,876	104.0790	1,626,639	1,562,876	1,562,876					6.850	6.850	MON	8,921	107,057	10/01/1998	10/01/2018
97181#-FT-5	WIMLINGTON TRUST (BORDERS GRP)				2	2,886,609	112.5800	3,152,251	2,886,609	2,886,609					6.910	6.320	MON	16,123	107,057	12/21/2006	01/01/2019
98882#-AA-1	ZIP NO 123 LLC (HOME DEPOT)				1	7,391,792	107.3090	7,932,077	7,391,792	7,391,792					7.300	7.300	MON	44,967	539,601	10/03/2002	01/01/2033
4699999 - Total	Bonds - Credit Tenant Loans					86,288,014	XXX	91,510,275	86,201,405	86,288,014					XXX	XXX	XXX	529,403	6,008,462	XXX	XXX
269490-AA-9	EAGLE CREEK CLO LTD 06-1A D 144A		F		3FE	1,500,000	101.2400	1,518,600	1,500,000	1,500,000					9.370	9.340	FINAN	13,278	103,757	02/28/2006	02/28/2018
30616P-AD-9	FALL CREEK CLO LTD 05-2A SERVES C 144A		F		2FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					7.600	7.560	MJSD	18,676	252,047	07/06/2006	09/10/2017
4799999 - Total	Bonds - Parent, Subsidiaries, Affiliates - Issuer Obligations					5,500,000	XXX	5,518,600	5,500,000	5,500,000					XXX	XXX	XXX	31,954	355,804	XXX	XXX
5399999 - Total	- Parent, Subsidiaries and Affiliates					5,500,000	XXX	5,518,600	5,500,000	5,500,000					XXX	XXX	XXX	31,954	355,804	XXX	XXX
5499999 - Total	- Issuer Obligations					1,962,482,562	XXX	1,978,295,102	1,948,352,193	1,959,042,261		(1,010,773)	122,956		XXX	XXX	XXX	31,274,600	99,693,847	XXX	XXX
5599999 - Total	- Single Class Mortgage-Backed/Asset-Backed Securities					115,794,196	XXX	115,407,649	116,269,351	115,798,090		8,084			XXX	XXX	XXX	553,852	1,237,897	XXX	XXX
5699999 - Total	- Defined Multi-Class Residential Mortgage-Backed Securities					446,290,707	XXX	442,181,588	460,082,585	448,094,898		684,071	674,882		XXX	XXX	XXX	1,969,537	23,462,511	XXX	XXX
5899999 - Total	- Defined Multi-Class Commercial Mortgage-Backed Securities					132,302,020	XXX	129,756,777	131,560,150	131,997,603		(57,709)			XXX	XXX	XXX	633,021	6,788,915	XXX	XXX
5999999 - Total	- Other Multi-Class Commercial Mortgage-Backed Securities					72,668,177	XXX	73,210,897	74,096,200	72,796,667		101,107			XXX	XXX	XXX	310,793	3,926,565	XXX	XXX
6099999 Totals						2,729,537,662	XXX	2,738,852,013	2,730,360,479	2,727,729,519		(275,220)	797,838		XXX	XXX	XXX	34,741,803	135,109,735	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing ALL PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number Of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value			11 Actual Cost	Dividends			Change in Book/ Adjusted Carrying Value				20 NAIC Designation	21 Date Acquired	
		3 Code	4 Foreign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value	12 Declared But Unpaid		13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change In B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change In B./A.C.V.			
003714-85-4	ABN AMRO NA BANK 6.59%PFD 144A			3,000,000	1,000.00		3,000,000	1,008,700	3,026,250	3,000,000		197,700								P1UFE	03/11/1997
02637V-AA-6	AMER GENL INSTIT CAP A 144A			2,415,000,000	1.00		2,601,570	1,201	2,900,874	2,605,616	15,235	182,816	(918)				(918)			RP1UFE	11/29/2001
05518F-20-9	BAC CAP TRUST V			2,750,000,000	1.00		2,653,652	0,946	2,603,205	2,651,990	48,555	154,688	1,538							RP1UFE	12/08/2005
05529M-AA-0	BB&T CAP TRUST I			4,500,000,000	1.00		4,416,622	0,977	4,398,840	4,415,325	97,256	131,625	1,117							RP1A	11/21/2006
05530A-AA-3	BB&T CAP TRUST II			5,000,000,000	1.00		535,226	1,091	545,970	535,255	2,250	16,875	(29)							RP1A	10/26/2006
055630-AA-8	BANK OF NEW YORK INSTIT CAP A 144A			1,750,000,000	1.00		1,812,392	1,039	1,819,650	1,832,793	11,346	136,150	(4,637)							RP1UFE	12/04/2001
06605H-AA-6	BANKAMERICA INSTIT A 144A			3,000,000,000	1.00		3,118,138	1,041	3,123,780	3,160,140	121,723	242,100	(9,614)							RP1U	11/29/2001
17303N-AA-5	CITICORP CAP II			1,750,000,000	1.00		1,821,483	1,041	1,822,958	1,867,493	52,988	140,263	(10,853)							RP1U	07/31/2002
17305G-AA-8	CITIGROUP CAP II			8,000,000,000	1.00		8,103,006	1,018	8,150,000	8,277,680	51,667	620,000	(13,502)							RP1UFE	02/23/2001
17305H-AA-6	CITIGROUP CAP III			1,000,000,000	1.00		1,109,200	1,180	1,180,000	1,113,300	6,354	76,250	(1,112)							RP1L	11/18/2002
316779-AA-5	FIFTH THIRD CAP TRUST I SER A			3,500,000,000	1.00		3,647,546	1,044	3,654,420	3,752,710	83,846	284,760	(24,354)							RP1UFE	03/19/2002
337363-AE-5	FIRST UNION INSTIT CAP I			500,000,000	1.00		499,215	1,042	521,385	499,090	3,350	40,200	16							RP1L	05/01/2001
337364-AE-3	FIRST UNION INSTIT CAP II			5,000,000,000	1.00		5,081,752	1,040	5,202,300	5,104,500	196,250	392,500	(5,297)							RP1L	10/26/2001
40427P-AA-3	HSBC CAP TRUST I 144A			2,750,000,000	1.00		2,743,999	1,039	2,858,708	2,745,280	9,543	214,720	(419)							RP1UFE	05/29/2002
44978N-AA-3	ING CAP FDG TRUST III			3,000,000,000	1.00		3,112,475	1,103	3,311,280	3,224,290	127,288	126,585	(23,425)							P1U	06/04/2001
46185H-13-0	INVIVA INC.			10,193,382.00	1.00	0.490	4,994,757	0,490	4,994,757	7,000,000			(2,005,243)				7,261,451	(9,266,694)		P5A	09/29/2006
46627V-AA-5	JP MORGAN CHASE XVII			3,000,000,000	1.00		2,953,690	0,973	2,920,710	2,953,035	73,125	87,750	655							RP1UFE	02/22/2006
49327L-AA-4	KEYCORP CAP VII			4,200,000,000	1.00		3,981,569	0,910	3,822,000	3,979,563	10,640	190,950	2,006							RP1L	11/21/2006
553038-AA-8	MIC FIN TRUST I 144A			6,500,000,000	1.00		6,504,048	1,001	6,508,970	6,821,815	226,823	544,375	(47,392)							P1A	04/01/1998
58551G-AA-3	MELLON CAP I SER A			2,000,000,000	1.00		2,096,081	1,041	2,082,320	2,202,320	12,867	154,400	(11,311)							RP1U	09/30/2002
58551H-AA-1	MELLON CAP II			7,800,000,000	1.00		8,012,033	1,041	8,120,268	8,193,876	287,554	623,610	(44,906)							RP1U	10/03/2002
733186-AA-8	POPULAR N AMER CAP TRUST I			3,500,000,000	1.00		3,535,805	0,997	3,490,235	3,535,805	67,646									RP2U	12/19/2006
76061P-AC-4	REPUBLIC NY CAP II STOPS			500,000,000	1.00		497,597	1,038	519,190	497,340	2,824	37,650	51							RP1UFE	07/08/2002
85748F-AA-2	STATE STREET INSTIT CAP A 144A			1,500,000,000	1.00		1,553,996	1,040	1,561,095	1,578,800	59,881	59,550	(5,639)							RP1UFE	12/04/2001
86787Y-AA-1	SUNTRUST CAP II			2,150,000,000	1.00		2,098,367	1,042	2,242,085	2,092,617	7,549	169,850	962							RP1L	11/02/1999
908066-AC-7	UNION PLANTERS CAP TRUST			9,500,000,000	1.00		9,500,103	1,000	9,500,000	9,644,625	34,622	779,000	(17,356)							RP1UFE	12/17/1999
989819-AA-5	ZURICH CAP TRUST I 144A			2,000,000,000	1.00		2,092,430	1,048	2,096,340	2,219,560	13,960	167,520	(19,788)							RP1UFE	11/18/1998
06738C-AE-9	BARCLAYS BANK PLC 144A		F	2,250,000,000	1.00		2,573,208	1,119	2,517,863	2,653,110	8,550	192,375	(63,423)							RP1UFE	09/20/2005
233048-AA-5	DEV BK SINGAPORE 144A		F	3,000,000,000	1.00		3,015,507	0,969	2,907,330	3,017,340	19,167	150,000	(1,579)							RP1U	09/08/2005
456837-AC-7	ING GROEP NV		F	2,000,000,000	1.00		2,000,000	0,989	1,979,060	2,000,000	7,379	115,500								P1U	12/02/2005
759936-AC-1	RENAISSANCE CAP TRUST		F	3,000,000,000	1.00		3,000,000	1,042	3,127,950	3,000,000	85,400	256,200								RP2UFE	09/04/1997
911271-AB-0	UNITED OVERSEAS BANK LTD 144A	LS	F	5,000,000,000	1.00		4,965,007	0,989	4,949,300	4,964,030	88,090	268,750	1,417							RP1U	02/08/2006
929999 - Total	- Preferred Stock - Banks, Trust, Insurance						107,630,474	XXX	108,459,093	111,139,298	1,833,728	6,754,712	(2,005,243)	(297,792)	7,261,451	(9,564,486)				XXX	XXX
461549-AA-5	INVESTORS GUARANTY ASSURANCE 99 PVT			25,000,000.00	1.00		25,000,000	0,870	21,750,000	25,000,000	3,141,450	562,594								RP3A	10/07/1999
151327-20-2	CENTAUR FDG CORP 9.08% PFD 144A		F	6,000,000	1,000.00		6,368,252	1,166,800	7,001,250	6,368,252		544,800								RP2UFE	12/29/2000
939999 - Total	- Preferred Stock - Industrial, Misc.						31,368,252	XXX	28,751,250	31,368,252	3,141,450	1,107,394								XXX	XXX
959999 Total	- Preferred Stocks						138,998,726	XXX	137,210,343	142,507,550	4,975,178	7,862,106	(2,005,243)	(297,792)	7,261,451	(9,564,486)				XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book / Adjusted Carrying Value			17 NAIC Market Indicator (a)	18 Date Acquired	
		3 Code	4 Foreign			7 Rate per Share Used To Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)			16 Total Foreign Exchange Change in B. /A.C.V.
7299999 Total - Common Stocks						XXX									XXX	XXX	
7399999 Total - Preferred and Common Stocks						138,998.726	XXX	137,210.343	142,507.550	4,975.178	7,862.106		(2,005,243)	7,261,451	(9,564,486)	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues , the total \$ value (included in Column 8) of all such issues \$

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.912828-BM-1	US TREASURY NOTE		05/03/2006	HONG KONG AND SHANGHAI BANK		23,955	25,000	.41
.912828-DM-9	US TREASURY NOTE		08/01/2006	HONG KONG AND SHANGHAI BANK		560,648	600,000	11,138
.912828-EX-4	US TREASURY NOTE		03/02/2006	BARCLAYS CAPITAL		198,531	200,000	.73
.912828-FA-3	US TREASURY NOTE		04/06/2006	HONG KONG AND SHANGHAI BANK		772,306	775,000	.704
.912828-FW-5	US TREASURY NOTE		11/28/2006	BARCLAYS CAPITAL		502,813	500,000	1,853
.912833-DH-0	US TREASURY STRIP		09/06/2006	DISSOLUTION		6,675,000	10,000,000	
0399999 - Total	Bonds - U.S. Government					8,733,253	12,100,000	13,809
.70687W-AC-6	PENERBANGAN MALAYSIA BD 144A	F	05/08/2006	JBS SECURITIES, LLC		487,945	500,000	4,297
.91086Q-AS-7	UNITED MEXICAN STATES	F	06/21/2006	JBS SECURITIES, LLC		1,438,500	1,500,000	25,031
1099999 - Total	Bonds - All Other Government					1,926,445	2,000,000	29,328
.499422-DL-4	KNOX CNTY KY GO		12/19/2006	RAYMOND JAMES		1,965,320	2,000,000	8,813
2499999 - Total	Bonds - Political Subdivisions					1,965,320	2,000,000	8,813
.220508-BB-0	CORTE MADERA CA CTF5 REV		09/20/2006	DAIN RAUSCHER WESSELL		5,831,994	5,730,000	
.3133TS-TA-1	CMO FHLMC 2303 ZD		02/17/2006	CAPITALIZED INTEREST		171,959	171,959	
.3133TS-TH-6	CMO FHLMC 2303 ZV		02/17/2006	CAPITALIZED INTEREST		132,551	132,551	
.31359X-3M-9	CMO FNMA 00-16 ZD		12/26/2006	CAPITALIZED INTEREST		166,948	166,948	
.31396C-FV-7	CMO FHLMC 3059 PD		02/16/2006	CS FIRST BOSTON CORPORATION		8,822,813	9,000,000	28,875
.31396E-2W-5	CMO FHLMC 3053 OG		02/23/2006	GREENWICH CAPITAL MARKETS		8,620,197	8,720,000	35,970
.378294-BQ-4	GLENDALE AZ MUN PPTY CORP EX REV		07/19/2006	RAYMOND JAMES		927,690	1,000,000	3,373
.541904-DO-8	LOMA LINDA CA REDEV AGY REV		04/07/2006	DAIN RAUSCHER WESSELL		1,559,398	1,635,000	30,279
.54438E-HX-9	LOS ANGELES CA CMNTY REDEV AGY REV		10/16/2006	RAYMOND JAMES		508,005	500,000	9,481
.54438E-JV-1	LOS ANGELES CA CMNTY REDEV AGY REV		06/21/2006	DAIN RAUSCHER WESSELL		1,492,860	1,500,000	
.603923-AR-4	MINNEAPOLIS MN DEV REV		03/29/2006	DAIN RAUSCHER WESSELL		2,541,819	2,545,000	54,336
.73208P-AE-1	POMONA CA PENSION OBLIG REV		10/18/2006	DAIN RAUSCHER WESSELL		1,490,415	1,500,000	27,216
.73358T-WK-3	PORT AUTH NY & NJ CONS 145TH REV		11/07/2006	DAIN RAUSCHER WESSELL		1,978,220	2,000,000	4,472
.79875E-FF-7	SAN MARCOS CA PUB FACS AUTH TAX REV		03/14/2006	CITIGROUP INC		1,886,740	2,000,000	13,417
.799385-DR-7	SAN RAMON CA PUB FIN AUTH REV		10/12/2006	DAIN RAUSCHER WESSELL		494,225	500,000	
.799385-DS-5	SAN RAMON CA PUB FIN AUTH REV		10/12/2006	DAIN RAUSCHER WESSELL		988,690	1,000,000	
.895164-FG-1	TRENTON NJ PKG AUTH REV		05/02/2006	RAYMOND JAMES		918,330	1,000,000	8,700
.91857P-AG-2	VACAVILLE CA REDEV AGY REV		07/18/2006	RAYMOND JAMES		790,946	795,000	
3199999 - Total	Bonds - Special Revenue					39,323,800	39,896,458	216,119
.001192-AF-0	AGL CAP CORP		06/27/2006	JP MORGAN CHASE		998,560	1,000,000	
.049560-AF-2	ATMOS ENERGY CORP		02/10/2006	BANK OF AMERICA		1,193,725	1,250,000	20,625
.059165-EB-2	BALTIMORE GAS & ELEC 144A		10/27/2006	BARCLAYS CAPITAL		3,087,840	3,000,000	9,525
.209111-EL-3	CON EDISON		03/06/2006	CITIGROUP INC		2,999,550	3,000,000	
.337932-AC-1	FIRSTENERGY CORP		03/07/2006	JBS SECURITIES, LLC		3,405,750	3,000,000	70,677
.341081-EV-5	FLORIDA PWR & LT		01/11/2006	BANK OF AMERICA		248,220	250,000	
.455434-BH-2	INDIANAPOLIS PWR & LIGHT 144A		10/02/2006	MERRILL LYNCH		993,580	1,000,000	
.629377-AT-9	NRG ENERGY INC		03/07/2006	JP MORGAN CHASE		254,063	250,000	1,913
.694308-GE-1	PAC GAS & ELEC		01/24/2006	BANK OF AMERICA		1,036,800	1,000,000	24,536
.736508-G* -7	PORTLAND GENL ELEC CO SER A PVT		04/10/2006	DEUTSCHE BANK		1,000,000	1,000,000	
.837004-CA-6	SOUTH CAROLINA ELEC & GAS		06/20/2006	WACHOVIA SECURITIES		1,993,260	2,000,000	
.842400-FC-2	STHRN CA EDISON		01/24/2006	LEHMAN BROTHERS INC		1,995,100	2,000,000	
.889175-BD-6	TOLEDO EDISON CO		11/13/2006	MCDONALD & CO		1,997,000	2,000,000	
.927804-FA-7	VIRGINIA ELEC PWR		01/10/2006	MERRILL LYNCH		997,920	1,000,000	
.636274-AC-6	NATL GRID PLC	F	07/19/2006	JP MORGAN CHASE		997,850	1,000,000	
3899999 - Total	Bonds - Public Utilities					23,199,218	22,750,000	127,276
.000112-AB-8	ANLEC 06-A A PVT		11/15/2006	CREDIT SUISSE		4,000,000	4,000,000	
.00184A-AC-9	TIME WARNER INC		05/12/2006	JBS SECURITIES, LLC		4,293,920	4,000,000	27,111
.00440E-AH-0	ACE INA HLDGS		05/08/2006	WACHOVIA SECURITIES		2,733,170	2,750,000	
.00817Y-AE-8	AETNA INC		06/06/2006	CITIGROUP INC		497,025	500,000	
.00817Y-AF-5	AETNA INC		11/28/2006	VARIOUS		5,642,915	5,500,000	82,168
.018522-A@-1	ALLETE INC PVT		03/01/2006	JP MORGAN CHASE		4,500,000	4,500,000	
.018772-AB-9	ALLIANCE ONE INTL INC		02/13/2006	EXCHANGE OF SECURITIES		250,000	250,000	6,722
.020002-AP-6	ALLSTATE CORP		01/12/2006	GOLDMAN SACHS AND COMPANY		1,056,350	1,000,000	5,615
.020002-AT-8	ALLSTATE CORP		03/21/2006	MORGAN STANLEY AND CO INC		4,999,200	5,000,000	
.020039-DC-4	ALLTEL CORP		08/03/2006	MORGAN STANLEY AND CO INC		2,262,680	2,000,000	16,188
.02148K-AQ-7	CWALT 06-40T1 2A1		11/14/2006	HONG KONG AND SHANGHAI BANK		9,996,875	10,000,000	48,333
.02149C-AD-3	CWALT 06-41CB 1A4		11/10/2006	CREDIT SUISSE		13,885,156	14,000,000	64,847

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.02149C-BF-7	CWALT 06-41CB 2A15		11/15/2006	CREDIT SUISSE		17,629,981	17,780,000	82,356
.02149F-AM-6	CWALT 06-43CB 1A12		12/19/2006	UBS SECURITIES, LLC		9,953,125	10,000,000	44,722
.023551-AM-6	AMERADA HESS CORP		06/22/2006	BEAR STEARNS SECURITIES CORP		1,540,710	1,500,000	30,281
.026351-AZ-9	AMER GENL FIN CORP		07/17/2006	GOLDMAN SACHS AND COMPANY		1,542,465	1,500,000	42,786
.03040#-AE-2	AMERICAN WATER CAP CORP PVT		12/07/2006	JP MORGAN CHASE		2,000,000	2,000,000	
.03073E-AF-2	AMERISOURCEBERGEN CORP		07/21/2006	EXCHANGE OF SECURITIES		999,287	1,000,000	20,563
.035229-DA-8	ANHEUSER BUSCH		10/19/2006	VARIOUS		2,904,580	3,000,000	10,222
.039483-AU-6	ARCHER DANIELS MIDLAND		11/15/2006	VARIOUS		4,775,890	5,000,000	83,910
.04621W-AA-8	ASSURED GUARANTY US HLDG		01/19/2006	UBS SECURITIES, LLC		1,970,767	1,723,000	17,756
.04939M-AC-3	ATLAS PIPELINE PTNRS		08/21/2006	EXCHANGE OF SECURITIES		523,976	500,000	7,448
.058498-AL-0	BALL CORP		03/07/2006	LEHMAN BROTHERS INC		498,995	500,000	
.059490-BA-2	BAFC 06-2 2A19		11/10/2006	BEAR STEARNS SECURITIES CORP		4,961,332	4,997,839	11,176
.072732-AA-8	BAYER CORP 144A		09/18/2006	UBS SECURITIES, LLC		3,950,815	3,625,000	121,966
.073902-KF-4	BEAR STEARNS CO INC		02/14/2006	BARCLAYS CAPITAL		1,967,120	2,000,000	31,506
.101137-AE-7	BOSTON SCIENTIFIC		06/21/2006	WACHOVIA SECURITIES		1,965,800	2,000,000	15,944
.10138M-AG-0	BOTTLING GRP LLC		03/27/2006	CREDIT SUISSE		249,638	250,000	
.105340-AF-0	BRANDYWINE OPER PTNRS		03/23/2006	JP MORGAN CHASE		994,580	1,000,000	
.110122-AB-4	BRISTOL MYERS SQUIBB CO		09/01/2006	WACHOVIA SECURITIES		2,722,125	2,500,000	52,889
.110122-AP-3	BRISTOL MYERS SQUIBB CO		11/15/2006	MORGAN STANLEY AND CO INC		3,993,320	4,000,000	
.11041R-AL-2	BRITISH AEROSPACE FIN 144A		01/30/2006	LEHMAN BROTHERS INC		2,323,880	2,000,000	12,917
.12189T-AX-2	BURLINGTON NTHRN SANTA FE		08/14/2006	GOLDMAN SACHS AND COMPANY		1,988,420	2,000,000	
.12513X-AQ-5	CD 06-CD2 G 144A		02/27/2006	DEUTSCHE BANK		725,841	750,000	1,531
.12513X-AR-3	CD 06-CD2 H 144A		02/27/2006	DEUTSCHE BANK		1,200,828	1,250,000	2,552
.125509-BH-1	CIGNA CORP		11/07/2006	JP MORGAN CHASE		1,491,840	1,500,000	
.125581-AY-4	CIT GRP INC		03/20/2006	GOLDMAN SACHS AND COMPANY		1,585,040	1,600,000	
.12566T-AD-9	CWALT 06-A7 1A4		12/06/2006	CREDIT SUISSE		25,000,000	25,000,000	111,806
.12626P-AG-8	CRH AMERICA INC		09/07/2006	JP MORGAN CHASE		1,987,580	2,000,000	
.126408-GH-0	CSX CORP		09/15/2006	UBS SECURITIES, LLC		2,489,225	2,500,000	
.14149Y-AK-4	CARDINAL HLTH INC 144A		09/28/2006	JP MORGAN CHASE		3,994,480	4,000,000	
.141781-AU-8	CARGILL INC 144A		09/11/2006	VARIOUS		2,495,640	2,500,000	
.147528-DH-7	CASEY'S GENL STORE SER A PVT		09/11/2006	JP MORGAN CHASE		600,000	600,000	
.149123-BN-0	CATERPILLAR INC		12/19/2006	BEAR STEARNS SECURITIES CORP		1,046,460	1,000,000	22,519
.15769#-AH-8	CHAMBERLAIN GRP INC SER A PVT		05/11/2006	BANK OF AMERICA		1,000,000	1,000,000	
.15769#-AL-9	CHAMBERLAIN GRP INC SER D PVT		05/11/2006	BANK OF AMERICA		4,000,000	4,000,000	
.16162Y-AF-2	CHASE 06-S4 A6		12/19/2006	JP MORGAN CHASE		4,976,563	5,000,000	17,500
.165167-BU-0	CHESAPEAKE ENERGY CORP		07/11/2006	EXCHANGE OF SECURITIES		297,451	300,000	3,208
.172062-AE-1	CINCINNATI FINL CORP		05/03/2006	BARCLAYS CAPITAL		946,060	1,000,000	1,191
.17252M-AG-5	CINTAS CORP		12/13/2006	VARIOUS		3,504,350	3,500,000	9,908
.17275R-AC-6	CISCO SYS		02/14/2006	JP MORGAN CHASE		2,986,290	3,000,000	
.18055#-AH-5	CLARION LION PPTYS FD HLDGS PVT		10/25/2006	JP MORGAN CHASE		4,000,000	4,000,000	
.191219-AW-4	COCA COLA ENTP		11/16/2006	WACHOVIA SECURITIES		1,715,520	1,500,000	14,583
.20030N-AL-5	COMCAST CORP		02/28/2006	BANK OF AMERICA		7,026,600	7,000,000	1,147
.20030N-AM-3	COMCAST CORP		11/14/2006	BANK OF AMERICA		2,051,940	2,000,000	22,217
.200339-CG-2	COMERICA BANK		11/16/2006	CITIGROUP INC		1,496,400	1,500,000	
.20449E-EE-2	COMPASS BANK		03/14/2006	MERRILL LYNCH		2,990,100	3,000,000	
.205887-AF-9	CONAGRA FOODS INC		11/15/2006	BANK OF AMERICA		2,510,460	2,250,000	21,820
.222372-AJ-3	COUNTRYWIDE FINL CORP		10/31/2006	BANK OF AMERICA		508,855	500,000	14,497
.224044-BQ-9	COX COMM INC 144A		11/28/2006	WACHOVIA SECURITIES		1,999,100	2,000,000	
.224044-BR-7	COX COMM INC 144A		11/28/2006	WACHOVIA SECURITIES		997,240	1,000,000	
.224399-AP-0	CRANE CO		11/15/2006	UBS SECURITIES, LLC		1,989,880	2,000,000	
.22541L-AE-3	CREDIT SUISSE FIRST BOSTON USA INC		01/26/2006	VARIOUS		1,802,520	1,500,000	4,354
.225434-AG-4	CREDIT SUISSE USA INC		02/27/2006	CS FIRST BOSTON CORPORATION		495,660	500,000	
.225470-G6-4	CSMC 06-C1 E		03/07/2006	CREDIT SUISSE		770,386	776,000	2,597
.225470-G7-2	CSMC 06-C1 F		03/07/2006	CREDIT SUISSE		990,565	1,000,000	3,347
.225470-G8-0	CSMC 06-C1 G 144A		03/07/2006	CREDIT SUISSE		1,966,540	2,000,000	6,694
.225470-TS-2	CSMC 06-OMA H 144A		01/27/2006	CS FIRST BOSTON CORPORATION		1,001,030	1,000,000	1,451
.225470-XD-0	CSMC 06-OMA B2 144A		01/27/2006	CS FIRST BOSTON CORPORATION		3,015,000	3,000,000	4,154
.2254W0-HC-2	CSFB 04-6 2A1		08/10/2006	CAPITALIZED INTEREST		.82	.82	
.231021-AJ-5	CUMMINS INC		11/07/2006	VARIOUS		2,039,970	2,000,000	42,156
.23331A-AQ-2	DR HORTON INC		12/14/2006	BANK OF AMERICA		495,295	500,000	13,708
.239753-DL-7	DAYTON HUDSON CO		01/26/2006	BANK OF AMERICA		1,711,185	1,500,000	49,875

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
245085-AB-1	DEL LABS INC		08/17/2006	EXCHANGE OF SECURITIES		100,000	100,000	.466
25152X-AK-6	DEUTSCHE BANK NY		01/26/2006	JP MORGAN CHASE		1,640,118	12,665,000	
253651-A#-0	DIEBOLD INC 06-A T2 PVT		02/14/2006	BANK OF AMERICA		1,500,000	1,500,000	
253651-B* 3	DIEBOLD INC 06-A T3 PVT		02/14/2006	BANK OF AMERICA		1,500,000	1,500,000	
25468P-CE-4	WALT DISNEY CO		09/06/2006	CITIGROUP INC		1,992,420	2,000,000	
26439X-AH-6	DUKE ENERGY FIELD SVCS 144A		10/25/2006	VARIOUS		1,252,998	1,250,000	.269
26882P-AX-0	ERAC USA FIN CO 144A		04/24/2006	GOLDMAN SACHS AND COMPANY		499,125	500,000	
29078E-AC-9	EMBARQ CORP		05/12/2006	LEHMAN BROTHERS INC		999,950	1,000,000	.374
29250R-AH-9	ENBRIDGE ENERGY PTNRS		12/18/2006	WACHOVIA SECURITIES		1,998,240	2,000,000	
29266R-J* -0	ENERGIZER HLDGS SR NTS PVT		06/15/2006	BANK OF AMERICA		2,000,000	2,000,000	
29273R-AB-5	ENERGY TRANSFER PTNRS		08/30/2006	VARIOUS		1,975,990	2,000,000	22,808
29273R-AF-6	ENERGY TRANSFER PTNRS		10/19/2006	BANK OF AMERICA		3,000,450	3,000,000	.552
29444G-AJ-6	EQUITABLE COS		03/22/2006	GOLDMAN SACHS AND COMPANY		1,131,770	1,000,000	34,222
294752-AC-4	EQUITY ONE INC		03/07/2006	DEUTSCHE BANK		1,985,540	2,000,000	
294752-AD-2	EQUITY ONE INC		08/09/2006	BANK OF AMERICA		995,170	1,000,000	
31677Q-AG-4	FIFTH THIRD BANK SER BKNT		04/24/2006	GOLDMAN SACHS AND COMPANY		1,638,918	1,800,000	14,560
337358-BD-6	FIRST UNION CORP		01/25/2006	BANK OF AMERICA		1,668,405	1,500,000	28,656
338032-BB-0	FISHER SCIENTIFIC INTL		01/26/2006	EXCHANGE OF SECURITIES		247,799	250,000	1,063
338915-AM-3	FLEETBOSTON FINL GRP		01/26/2006	BANK OF AMERICA		2,244,100	2,000,000	5,956
34486@-AD-2	NFL FOOTBALL TRUST III PVT		05/08/2006	BANK OF AMERICA		2,300,000	2,300,000	
349631-AN-1	FORTUNE BRANDS INC		02/09/2006	BANK OF AMERICA		973,710	1,000,000	5,222
36110#-AB-3	FURNITURE BRANDS INTL PVT		04/26/2006	JP MORGAN CHASE		1,500,000	1,500,000	
36158F-AA-8	GE GLOB INS HLDG		10/31/2006	BANK OF AMERICA		3,333,120	3,000,000	45,500
36228C-XL-2	GSMS 06-GG6 H 144A		03/07/2006	GOLDMAN SACHS AND COMPANY		960,974	1,000,000	3,552
36228C-XM-0	GSMS 06-GG6 J 144A		03/07/2006	GOLDMAN SACHS AND COMPANY		953,987	1,000,000	3,552
362311-AG-7	GTE CALIFORNIA INC		08/30/2006	FIRST TENNESSEE BANK		494,065	500,000	10,313
36804P-AK-2	GATX FINL CORP		07/31/2006	EXCHANGE OF SECURITIES		6,980,166	7,000,000	166,911
381416-ES-9	GOLDMAN SACHS GRP INC		11/02/2006	GOLDMAN SACHS AND COMPANY		2,244,285	2,250,000	
38143Y-AC-7	GOLDMAN SACHS GRP INC		10/31/2006	GOLDMAN SACHS AND COMPANY		5,790,730	5,500,000	1,971
397528-AB-6	GREGG APPLIANCES		09/13/2006	WACHOVIA SECURITIES		45,875	50,000	588
404251-A* -1	HNI CORP PVT		03/13/2006	BANK OF AMERICA		2,000,000	2,000,000	
40429C-FW-7	HSBC FIN CORP		11/15/2006	HONG KONG AND SHANGHAI BANK		2,981,790	3,000,000	
4042Q1-AB-3	HSBC BANK USA		01/30/2006	BARCLAYS CAPITAL		1,449,705	1,500,000	38,672
413627-AW-0	HARRAHS OPER CO INC		08/23/2006	BANK OF AMERICA		1,604,663	1,750,000	41,089
413875-AJ-4	HARRIS CORP		05/05/2006	MERRILL LYNCH		919,680	1,000,000	5,417
416515-AP-9	HARTFORD FINL SVCS GRP		10/10/2006	VARIOUS		4,433,372	4,315,000	5,149
416515-AR-5	HARTFORD FINL SVCS GRP		09/28/2006	GOLDMAN SACHS AND COMPANY		2,505,275	2,500,000	
421915-EG-0	HEALTH CARE PROPERTIES		09/12/2006	BARCLAYS CAPITAL		1,498,155	1,500,000	
421915-EH-8	HEALTH CARE PPTYS		11/29/2006	UBS SECURITIES, LLC		1,296,984	1,300,000	
438516-AR-7	HONEYWELL INTL		05/15/2006	VARIOUS		481,383	500,000	2,533
45665Q-AC-7	INFINITY PROP & CASUALTY		09/28/2006	BANK OF AMERICA		3,211,956	3,300,000	22,688
459200-AR-2	IBM CORP		07/20/2006	BARCLAYS CAPITAL		1,009,480	1,000,000	30,063
459200-AS-0	IBM CORP		03/02/2006	CS FIRST BOSTON CORPORATION		1,102,230	1,000,000	9,389
459506-A@-0	INTL FLAVORS & FRAGRANCE SER B PVT		06/22/2006	BANK OF AMERICA		2,000,000	2,000,000	
459506-B* -1	INTL FLAVORS & FRAGRANCE SER D PVT		06/22/2006	BANK OF AMERICA		3,000,000	3,000,000	
45974V-A9-9	INTL LEASE FIN CORP		11/06/2006	CITIGROUP INC		499,095	500,000	
466247-ZQ-9	JPMMT 05-S3 1A3		12/04/2006	JP MORGAN CHASE		4,965,625	5,000,000	4,792
46648@-AP-4	JM HUBER CORP PVT		02/01/2006	DIRECT PURCHASE FROM ISSUER		1,500,000	1,500,000	
47926P-AB-2	JOHNSON DIVERSEY HOLD INC		02/01/2006	GOLDMAN SACHS AND COMPANY		86,000	100,000	
487836-AT-5	KELLOGG CO SER B		11/15/2006	VARIOUS		6,392,265	5,250,000	104,145
49327X-AB-6	KEY BANK NA		02/28/2006	MCDONALD & CO		3,999,040	4,000,000	
50075N-AC-8	KRAFT FOODS INC		12/18/2006	BARCLAYS CAPITAL		2,461,140	2,250,000	20,313
534187-AR-0	LINCOLN NATL CORP		12/12/2006	VARIOUS		5,309,135	5,000,000	36,558
538021-AH-9	LITTON INDUS INC		03/06/2006	BARCLAYS CAPITAL		1,134,700	1,000,000	33,737
539830-AE-9	LOCKHEED MARTIN		04/26/2006	UBS SECURITIES, LLC		1,130,380	1,000,000	
539830-AR-0	LOCKHEED MARTIN CORP		12/20/2006	EXCHANGE OF SECURITIES		5,085,946	5,000,000	93,958
552953-AY-7	MGM MIRAGE INC		12/13/2006	VARIOUS		1,121,000	1,150,000	21,924
565849-AB-2	MARATHON OIL CORP		02/14/2006	MERRILL LYNCH		1,136,030	1,000,000	28,711
571900-AZ-2	MARRIOTT INTL INC		05/09/2006	EXCHANGE OF SECURITIES		1,494,860	1,500,000	43,333
574599-BD-7	MASCO CORP		09/28/2006	MERRILL LYNCH		3,482,185	3,500,000	
59156R-AM-0	METLIFE INC		03/09/2006	GOLDMAN SACHS AND COMPANY		1,947,900	2,000,000	28,183

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.608190-AH-7	MOHAWK INDUS INC.		07/17/2006	WACHOVIA SECURITIES		960,290	1,000,000	.851
.617451-CZ-0	MSC 06-T21 F 144A		01/20/2006	MORGAN STANLEY AND CO INC.		1,471,559	1,500,000	6.407
.61746B-CY-0	MORGAN STANLEY		08/02/2006	MORGAN STANLEY AND CO INC.		3,723,788	3,750,000	
.620076-AP-4	MOTOROLA INC.		08/11/2006	JBS SECURITIES, LLC.		1,012,130	1,000,000	16.431
.628530-AF-4	MYLAN LABS INC.		01/20/2006	EXCHANGE OF SECURITIES		1,000,000	1,000,000	31.698
.639579-AF-8	NEBRASKA BOOK CO.		04/18/2006	JP MORGAN CHASE		92,000	100,000	.863
.68402L-AC-8	ORACLE CORP.		09/18/2006	VARIOUS		3,898,054	4,000,000	51.188
.690743-AB-5	OWENS CORNING INC 144A		10/31/2006	JBS SECURITIES, LLC.		1,268,963	1,250,000	.677
.690743-AC-3	OWENS CORNING INC 144A		10/26/2006	GOLDMAN SACHS AND COMPANY		1,960,460	2,000,000	
.69344M-AJ-0	PMI GROUP INC.		10/25/2006	JBS SECURITIES, LLC.		1,009,830	1,000,000	7.729
.706451-BF-7	PEMEX PROJ FDG MASTER TR.		02/16/2006	EXCHANGE OF SECURITIES		1,997,055	2,000,000	19.486
.706451-BG-5	PEMEX PROJ FDG MASTER TR.		12/11/2006	EXCHANGE OF SECURITIES		733,471	750,000	24.292
.708160-BJ-4	JC PENNEY CORP.		04/26/2006	VARIOUS		2,575,251	2,325,000	27.131
.71343P-AC-5	PEPSIAMERICAS INC.		08/29/2006	CITIGROUP INC.		1,163,188	1,250,000	20.243
.726503-AD-7	PLAINS ALL AMER PIPELINE		03/01/2006	BNP PARIBAS		1,119,940	1,000,000	30.354
.72650R-AQ-5	PLAINS ALL AMER PIPELINE 144A		10/23/2006	JBS SECURITIES, LLC.		991,710	1,000,000	
.740189-AF-2	PRECISION CASTPARTS CORP.		01/31/2006	BANK OF AMERICA		2,009,700	2,000,000	14.933
.74157K-AJ-0	PRIMEDIA INC.		02/06/2006	LEHMAN BROTHERS INC.		43,813	50,000	.933
.74157K-AL-5	PRIMEDIA INC.		02/06/2006	WACHOVIA SECURITIES		48,875	50,000	1.160
.74251V-AA-0	PRINCIPAL FINL GRP.		11/28/2006	VARIOUS		1,528,390	1,500,000	4.285
.74254P-LA-8	PRINCIPAL LIFE		02/23/2006	GOLDMAN SACHS AND COMPANY		5,985,060	6,000,000	
.743410-AJ-1	PROLOGIS TRUST		07/27/2006	EXCHANGE OF SECURITIES		993,929	1,000,000	11.250
.743410-AL-6	PROLOGIS TRUST		03/22/2006	BANK OF AMERICA		992,270	1,000,000	
.743410-AN-2	PROLOGIS TRUST		11/09/2006	BANK OF AMERICA		3,983,680	4,000,000	
.744320-AH-8	PRUDENTIAL FINL		03/08/2006	GOLDMAN SACHS AND COMPANY		1,865,460	2,000,000	27.000
.74438G-AE-1	PRUDENTIAL HLDGS 144A		01/20/2006	LEHMAN BROTHERS INC.		965,798	750,000	6.702
.74731@-AW-9	QUAD GRAPHICS SER B PVT		06/29/2006	WACHOVIA SECURITIES		2,054,040	2,000,000	34.304
.74732@-AA-6	QUAD GRAPHICS INC PVT SER A		01/30/2006	WACHOVIA SECURITIES		750,000	750,000	
.74732@-AD-0	QUAD GRAPHICS INC PVT SER D		04/13/2006	JP MORGAN CHASE		750,000	750,000	
.74834L-AL-4	QUEST DIAGNOSTIC INC.		03/22/2006	EXCHANGE OF SECURITIES		996,898	1,000,000	21.497
.74922L-AL-7	RALI 06-QS16 A11		11/16/2006	GREENWICH CAPITAL MARKETS		499,453	500,000	2.417
.74958E-AQ-9	RFMSI 06-S12 3A7		12/18/2006	GREENWICH CAPITAL MARKETS		1,986,250	2,000,000	8.944
.755081-AD-8	RAYOVAC CORP.		02/16/2006	LEHMAN BROTHERS INC.		90,250	100,000	3.329
.756109-AJ-3	REALTY INCOME CORP.		09/06/2006	CITIGROUP INC.		498,700	500,000	
.783549-AZ-1	RYDER SYS INC MTN.		03/23/2006	BANK OF AMERICA		516,320	500,000	11.294
.783764-AM-5	RYLAND GRP.		12/14/2006	VARIOUS		1,017,370	1,000,000	.382
.78442F-AZ-1	SLM CORP.		01/19/2006	MORGAN STANLEY AND CO INC.		1,002,770	1,000,000	27.031
.78443*-AD-3	ANDERSEN CORP (SLBP) PVT		06/02/2006	BANK OF AMERICA		3,000,000	3,000,000	
.792860-AK-4	ST PAUL TRAVELERS		06/15/2006	LEHMAN BROTHERS INC.		1,478,370	1,500,000	
.828807-BW-6	SIMON PPTY GRP LP		12/05/2006	JBS SECURITIES, LLC.		1,984,140	2,000,000	
.829226-AM-1	SINCLAIR BROADCAST GRP.		03/07/2006	WACHOVIA SECURITIES		254,375	250,000	9.722
.84265V-AA-3	STHRN COPPER CORP.		10/31/2006	LEHMAN BROTHERS INC.		1,071,260	1,000,000	20.000
.84265V-AB-1	STHRN COPPER CORP.		05/05/2006	CREDIT SUISSE		489,770	500,000	9.120
.852060-AG-7	SPRINT CAP CORP.		06/21/2006	JP MORGAN CHASE		5,109,300	5,000,000	52.708
.852891-AA-8	STANCORP FINL GRP.		01/04/2006	JBS SECURITIES, LLC.		1,347,613	1,250,000	23.394
.860840-AA-5	STINGRAY PASS THRU TR 144A		08/28/2006	JBS SECURITIES, LLC.		88,750	100,000	.311
.867914-AH-6	SUNTRUST BANKS INC.		03/02/2006	BANK OF AMERICA		5,199,600	5,000,000	18.333
.87612E-AK-2	TARGET CORP.		07/19/2006	BANK OF AMERICA		1,036,690	1,000,000	14.640
.88163V-AD-1	TEVA PHAR FINL		01/27/2006	LEHMAN BROTHERS INC.		2,499,650	2,500,000	
.887317-AD-7	TIME WARNER INC.		11/08/2006	BANK OF AMERICA		2,498,025	2,500,000	
.88947E-AG-5	TOLL BROS FIN CORP.		03/03/2006	EXCHANGE OF SECURITIES		490,181	500,000	7.725
.891027-AN-4	TORCHMARK CORP.		06/20/2006	BANK OF AMERICA		2,481,175	2,500,000	
.89420G-AE-9	TRAVELERS PPTY CASUALTY		01/19/2006	JBS SECURITIES, LLC.		2,153,500	2,000,000	45.688
.902494-AN-3	TYSON FOODS INC.		03/17/2006	MERRILL LYNCH		998,960	1,000,000	
.904000-AB-2	ULTRAMAR DIAMOND SHAMRCK (PUT 09)		01/13/2006	BANK OF AMERICA		1,107,880	1,000,000	17.625
.90520G-AA-4	UNION BANK OF CA		05/08/2006	MERRILL LYNCH		1,494,090	1,500,000	
.91019P-CP-5	UNITED DOMINION REALTY (REIT)		03/01/2006	BANK OF AMERICA		1,456,185	1,500,000	11.156
.91324P-AQ-5	UNITED HEALTH GRP.		02/27/2006	JP MORGAN CHASE		1,992,440	2,000,000	
.91324P-AR-3	UNITED HEALTH GRP.		02/27/2006	JP MORGAN CHASE		5,708,543	5,750,000	
.913903-AN-0	UNIVERSAL HEALTH SVCS.		06/27/2006	BANK OF AMERICA		1,491,870	1,500,000	
.91913Y-AE-0	VALERO ENERGY CORP.		10/31/2006	JP MORGAN CHASE		1,458,588	1,250,000	4.688

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92343V-AC-8	VERIZON COMM		02/09/2006	BANK OF AMERICA		3,223,968	3,250,000	
925524-AX-8	VIACOM INC		12/14/2006	VARIOUS		7,927,584	8,000,000	199,852
92964*-AA-9	WY CAROLINA HLDGS PVT		04/20/2006	BANK OF AMERICA		1,948,760	2,000,000	43,240
93045#-AD-0	WAGNER EQUIPMENT CO 06-A PVT		06/29/2006	DIRECT ISSUE		2,000,000	2,000,000	
931142-CB-7	WAL MART STORES INC		03/02/2006	DEUTSCHE BANK		1,908,660	2,000,000	1,750
942749-A#-9	WATTS WATER TECH PVT		03/07/2006	BANK OF AMERICA		2,500,000	2,500,000	
942749-A@-1	WATTS WATER TECH SER B PVT		09/25/2006	BANK OF AMERICA		1,742,248	1,750,000	38,556
94973V-AL-1	WELLPOINT INC		01/05/2006	BANK OF AMERICA		497,335	500,000	
94978#-DY-0	DOW CHEM SER A-5J TDCO 06-A PVT		03/23/2006	JP MORGAN CHASE		292,932	292,932	
983024-AL-4	WYETH		02/14/2006	EXCHANGE OF SECURITIES		5,068,573	5,075,000	76,125
98385X-AJ-5	XTO ENERGY INC		09/18/2006	VARIOUS		3,933,540	4,000,000	57,950
989701-AJ-6	ZIONS BANCORP		02/28/2006	GOLDMAN SACHS AND COMPANY		3,113,430	3,000,000	84,000
C2107#-AA-9	CANFOR PULP FIN PVT		11/09/2006	BANK OF AMERICA		1,000,000	1,000,000	
124900-C*-0	CCL INDUS PVT	F	01/26/2006	CITIGROUP INC		2,000,000	2,000,000	
136375-BL-5	CANADIAN NATL RAILWAY CO	F	01/26/2006	BANK OF AMERICA		1,090,660	1,000,000	31,250
136385-AJ-0	CANADIAN NATL RESOURCES	F	08/30/2006	WACHOVIA SECURITIES		2,039,300	2,000,000	6,500
65334H-AE-2	NEXEN INC	F	02/02/2006	BANK OF AMERICA		976,120	1,000,000	23,990
716442-AH-1	PETRO CANADA	F	11/08/2006	LEHMAN BROTHERS INC		889,350	1,000,000	17,536
71644E-AG-7	PETRO CANADA	F	03/22/2006	CITIGROUP INC		1,474,200	1,500,000	32,725
87425E-AJ-2	TALISMAN ENERGY INC	F	02/02/2006	GOLDMAN SACHS AND COMPANY		3,454,140	3,500,000	3,088
884903-AN-5	THOMSON CORP	F	01/24/2006	UBS SECURITIES, LLC		527,620	500,000	1,894
884903-AY-1	THOMSON CORP	F	10/26/2006	UBS SECURITIES, LLC		903,130	1,000,000	11,611
89352H-AB-5	TRANS CANADA PIPELINES	F	03/15/2006	DEUTSCHE BANK		1,994,420	2,000,000	
02364W-AJ-4	AMER MOVIL SA DE CV	F	09/22/2006	VARIOUS		1,332,736	1,400,000	19,816
054536-AC-1	AXA SA 144A	F	12/08/2006	BANK OF AMERICA		1,000,000	1,000,000	
12615T-AB-4	CNOOC FIN 03 LTD 144A	F	04/25/2006	CITIGROUP INC		876,790	1,000,000	23,986
219868-BL-9	CORP ANDINA DE FOMENTO	F	12/18/2006	VARIOUS		1,980,780	1,950,000	30,834
21987B-AJ-7	CODELCO INC 144A	F	02/15/2006	DEUTSCHE BANK		716,010	750,000	12,469
21987B-AK-4	CODELCO INC 144A	F	02/06/2006	UBS SECURITIES, LLC		1,741,373	1,750,000	37,734
25156P-AC-7	DEUTSCHE TELEKOM INT FIN	F	09/14/2006	UBS SECURITIES, LLC		1,212,040	1,000,000	21,542
25243Y-AH-2	DIAGEO CAP PLC	F	11/02/2006	UBS SECURITIES, LLC		2,986,800	3,000,000	19,094
29267H-AA-7	ENDURANCE SPECIALTY HLDG	F	07/17/2006	GOLDMAN SACHS AND COMPANY		463,620	500,000	486
30239X-AC-1	FBG FIN LTD 144A	F	10/24/2006	UBS SECURITIES, LLC		2,354,075	2,500,000	46,979
40049J-AV-9	GRUPO TELEVISIA	F	11/29/2006	JP MORGAN CHASE		1,057,030	1,000,000	13,986
44841S-AC-3	HUCHINSON WHAMPOA INTL 144A	F	02/15/2006	UBS SECURITIES, LLC		1,147,440	1,000,000	18,004
495724-A*-7	KINGFISHER PLC SER A PVT	F	05/03/2006	DEUTSCHE BANK		2,000,000	2,000,000	
495724-A@-5	KINGFISHER PLC SER B PVT	F	05/03/2006	DEUTSCHE BANK		1,500,000	1,500,000	
50064L-AE-1	KOREA HIGHWAY CORP 144A	F	02/21/2006	UBS SECURITIES, LLC		977,770	1,000,000	13,382
62983P-AA-3	NAKILAT INC 144A	F	12/08/2006	LEHMAN BROTHERS INC		2,500,000	2,500,000	
636203-AA-9	NATL GAS CO 144A	F	04/25/2006	VARIOUS		6,529,300	6,750,000	52,517
656531-AG-5	NORSK HYDRO AS	F	05/18/2006	VARIOUS		2,458,913	2,250,000	45,900
718337-AE-8	PHILIPS ELEC NV PUT JUNE '06	F	09/18/2006	UBS SECURITIES, LLC		7,076,915	6,500,000	117,500
75405U-AB-2	RAS LAFFAN LIQ NAT GAS III 144A	F	09/20/2006	LEHMAN BROTHERS INC		4,250,000	4,250,000	
759470-A@-6	RELIANCE INDUSTRIES LTD PVT	F	08/08/2006	BANK OF AMERICA		2,000,000	2,000,000	
780097-AH-4	ROYAL BANK OF SCOTLAND GRP PLC	F	03/08/2006	BARCLAYS CAPITAL		3,227,043	2,750,000	95,228
78572M-AA-3	SABMILLER PLC 144A	F	06/27/2006	BANK OF AMERICA		1,475,925	1,500,000	37,266
78572M-AD-7	SABMILLER PLC 144A	F	06/27/2006	JP MORGAN CHASE		997,830	1,000,000	
80281T-AC-2	SANTANDER ISSUANCES 144A	F	06/13/2006	MERRILL LYNCH		500,000	500,000	
826200-AD-9	SIEMENS FIN 144A	F	09/14/2006	VARIOUS		8,606,045	8,500,000	19,651
833636-AC-7	SOC QUIMICA Y MINERA DE 144A	F	03/30/2006	DEUTSCHE BANK		2,493,650	2,500,000	
91055#-AB-5	UNITED GRP USA SER B PVT	F	08/08/2006	JP MORGAN CHASE		2,000,000	2,000,000	
91911T-AH-6	VALE OVERSEAS LTD	F	11/29/2006	VARIOUS		2,519,370	2,500,000	4,965
92857W-AK-6	VODAFONE GRP PLC	F	03/09/2006	BANK OF AMERICA		1,494,825	1,500,000	
947076-AB-1	WEATHERFORD INTL INC	F	02/14/2006	BANK OF AMERICA		1,991,500	2,000,000	
F1790#-AD-4	CIMENTS FRANCAIS PVT	F	12/04/2006	HONG KONG AND SHANGHAI BANK		500,000	500,000	
G2677@-AB-5	DAVIS SVC GRP SER B PVT	F	03/23/2006	BARCLAYS CAPITAL		500,000	500,000	
G2677@-AC-3	DAVIS SVC GRP SER C PVT	F	03/23/2006	BARCLAYS CAPITAL		200,000	200,000	
L4804#-AC-7	HOLCIM LTD SER C PVT	F	08/01/2006	BANK OF AMERICA		3,000,000	3,000,000	
09194#-AJ-4	TRANSURBAN FIN CO SER B PVT	F	09/26/2006	BANK OF AMERICA		6,000,000	6,000,000	
4599999 - Total - Bonds - Industrial, Misc.						583,285,372	587,874,853	4,036,757

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.48657#-AA-9	KAYAN LLC / DENVER NEWS		10/10/2006	WACHOVIA SECURITIES		4,000,000	4,000,000	
.97181#-FT-5	WIMLINGTON TRUST (BORDERS GRP)		12/21/2006	BOSTONIA SECURITIES LLC		2,886,609	2,800,000	10,749
4699999 - Total	- Bonds - Credit Tenant Loans					6,886,609	6,800,000	10,749
.26949Q-AA-9	EAGLE CREEK CLO LTD 06-1A D 144A	F	02/28/2006	BANK OF AMERICA		1,500,000	1,500,000	
.30616P-AD-9	FALL CREEK CLO LTD 05-2A SERVES C 144A	F	07/06/2006	BANK OF AMERICA		1,320,000	1,320,000	6,711
5399999 - Total	- Bonds - Parent, Subsidiaries, Affiliates					2,820,000	2,820,000	6,711
6099997 - Total	- Bonds - Part 3					668,140,017	676,241,311	4,449,562
6099998 - Total	- Bonds - Part 5					113,004,700	110,981,595	670,462
6099999 - Total	- Bonds					781,144,717	787,222,906	5,120,024
.05529M-AA-0	BB&T CAP TRUST I		11/21/2006	JP MORGAN CHASE	2,250,000.000	2,233,350		36,197
.05530A-AA-3	BB&T CAP TRUST II		10/26/2006	BANK OF AMERICA	500,000.000	535,255		13,500
.233048-AA-5	DEV BK SINGAPORE 144A	F	01/01/2006	NAIC CLASSIFICATION CHANGE FROM BOND	3,000,000.000	3,017,085		
.456837-AC-7	ING GROEP NV	F	01/01/2006	NAIC CLASSIFICATION CHANGE FROM BOND	2,000,000.000	2,000,000		
.46185#-13-0	INVIVA INC		09/29/2006	CORRECTION IN PAR	6,631.000			
.46627V-AA-5	JP MORGAN CHASE XVII		02/22/2006	JP MORGAN CHASE	3,000,000.000	2,953,035		10,238
.49327L-AA-4	KEYCORP CAP VII		11/21/2006	VARIOUS	4,200,000.000	3,979,563		78,438
.733186-AA-8	POPULAR N AMER CAP TRUST I		12/19/2006	LEHMAN BROTHERS INC	3,500,000.000	3,535,805		61,902
.911271-AB-0	UNITED OVERSEAS BANK LTD 144A	F	01/01/2006	NAIC CLASSIFICATION CHANGE FROM BOND	2,000,000.000	2,006,880		
.911271-AB-0	UNITED OVERSEAS BANK LTD 144A	F	02/08/2006	GOLDMAN SACHS AND COMPANY	3,000,000.000	2,956,710		71,667
6299999 - Total	- Preferred Stocks - Banks, Trusts, Insurance					23,217,683	XXX	271,942
6599997 - Total	- Preferred Stocks - Part 3					23,217,683	XXX	271,942
6599998 - Total	- Preferred Stocks - Part 5					1,500,000	XXX	
6599999 - Total	- Preferred Stocks					24,717,683	XXX	271,942
7299998 - Total	- Common Stocks - Part 5						XXX	
7299999 - Total	- Common Stocks						XXX	
7399999 - Total	- Preferred and Common Stocks					24,717,683	XXX	271,942
7499999 Totals						805,862,400	XXX	5,391,966

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
3128X3-Z8-9	FED HOME LOAN MTG CORP		VARIOUS		969,450	1,000,000	999,080	999,080		20	29,651	(29,631)		969,449				15,393	12/22/2014	
313444-SA-9	FED HOME LOAN MTG CORP		GOLDMAN SACHS AND COMPANY		5,432,570	5,500,000	5,534,705	5,526,291		(213)		(213)		5,526,079		(93,509)	(93,509)	130,625	01/15/2013	
31359M-EL-3	FED NATL MTG ASSOC		MERRILL LYNCH		14,181,325	25,000,000	10,324,150	12,645,484		82,050		82,050		12,727,534		1,453,791	1,453,791		06/01/2017	
3138F6-Y8-6	FED NATL MTG ASSOC		BONDS DIRECT SECURITIES		5,925,000	6,000,000	5,994,000	5,994,272		371		371		5,994,643		(69,643)	(69,643)	426,550	03/28/2017	
36202A-D8-7	GNNMA 2 #000127		MBS PAYDOWN		395	395	395	395						395				27	01/01/2014	
36202A-E8-6	GNNMA 2 #000159		MBS PAYDOWN		6,129	6,129	6,129	6,129						6,129				438	06/01/2013	
36202A-G3-5	GNNMA 2 #000218		MBS PAYDOWN		241	241	241	241						241				17	02/01/2012	
36202A-JP-3	GNNMA 2 #000270		MBS PAYDOWN		541	541	541	541						541				37	12/01/2013	
36203B-LM-4	GNNMA #344232		MBS PAYDOWN		6,223	6,223	6,418	6,269		(46)		(46)		6,223				245	02/01/2019	
36204B-S5-3	GNNMA #365140		MBS PAYDOWN		363	363	374	363						363				17	05/01/2024	
36204G-SJ-2	GNNMA #369621		MBS PAYDOWN		165	165	170	165						165				8	04/01/2023	
36204N-U9-6	GNNMA #375108		MBS PAYDOWN		12,442	12,442	12,832	12,729		(288)		(288)		12,442				88	07/01/2019	
36204T-J4-7	GNNMA #379283		MBS PAYDOWN		171	171	176	171						171				8	04/01/2025	
36204U-V9-9	GNNMA #380540		MBS PAYDOWN		453	453	468	453						453				21	06/01/2023	
36205B-WX-6	GNNMA #385962		MBS PAYDOWN		683	683	684	683						683				31	05/01/2023	
36205C-46-2	GNNMA #387023		MBS PAYDOWN		394	394	407	394						394				19	09/01/2022	
36205C-S9-2	GNNMA #386744		MBS PAYDOWN		1,109	1,109	1,144	1,110		(1)		(1)		1,109				54	02/01/2024	
36205F-YR-8	GNNMA #389620		MBS PAYDOWN		27,093	27,093	27,153	27,093		(1)		(1)		27,093				1,335	06/01/2024	
36205G-3X-7	GNNMA #390614		MBS PAYDOWN		1,304	1,304	1,302	1,304						1,304				58	04/01/2023	
36205H-G2-6	GNNMA #397216		MBS PAYDOWN		101	101	101	101						101				5	03/01/2023	
36205J-FF-2	GNNMA #400766		MBS PAYDOWN		1,269	1,269	1,272	1,269						1,269				59	07/01/2009	
36205K-CP-5	GNNMA #404278		MBS PAYDOWN		4,174	4,174	4,183	4,174						4,174				296	04/01/2020	
36205L-DE-9	GNNMA #404301		MBS PAYDOWN		620	620	622	620						620				27	05/01/2021	
36206H-ZU-5	GNNMA #412155		MBS PAYDOWN		82	82	85	82						82				4	04/01/2025	
36206R-TR-7	GNNMA #419160		MBS PAYDOWN		20,327	20,327	20,026	20,322		4		4		20,327				359	10/01/2028	
36207N-E7-5	GNNMA #436758		MBS PAYDOWN		698	698	697	697						698				25	01/01/2027	
36208R-ZH-0	GNNMA #458944		MBS PAYDOWN		4,847	4,847	4,775	4,839		8		8		4,847				161	01/01/2027	
36208W-MS-9	GNNMA #463069		MBS PAYDOWN		43,201	43,201	42,593	43,070		131		131		43,201				394	10/01/2027	
36208X-XA-6	GNNMA #463373		MBS PAYDOWN		1,269	1,269	1,251	1,270		(1)		(1)		1,269				45	11/01/2027	
36209C-N9-3	GNNMA #467616		MBS PAYDOWN		89,961	89,961	88,696	89,900		62		62		89,961				2,317	06/01/2027	
36209C-PA-8	GNNMA #467617		MBS PAYDOWN		109,684	109,684	108,142	109,724		(40)		(40)		109,684				3,556	01/01/2028	
36210F-PC-4	GNNMA #491019		MBS PAYDOWN		36,364	36,364	35,826	36,346		17		17		36,364				1,306	10/01/2027	
36224F-O6-8	GNNMA #334477		MBS PAYDOWN		867	867	895	867		(1)		(1)		867				40	10/01/2021	
36224Y-ZY-8	GNNMA #342859		MBS PAYDOWN		2,094	2,094	2,160	2,112		(18)		(18)		2,094				105	12/01/2021	
36225A-BA-7	GNNMA #780033		MBS PAYDOWN		6,278	6,278	6,186	6,289		9		9		6,278				203	09/01/2023	
713750-AC-4	PERFORADORA CENTRAL TITULO XI		SINKING FUND REDEMPTION		44,000	44,000	44,000	44,000						44,000				1,648	12/15/2018	
71646X-AA-6	AMETHYST TITULO XI		SINKING FUND REDEMPTION		145,827	145,827	145,827	145,827						145,827				4,637	01/15/2016	
912827-6X-5	US TREASURY NOTE		MATURITY		175,000	175,000	175,067	175,067		(67)		(67)		175,000				4,047	05/15/2006	
912827-7F-3	US TREASURY NOTE		MATURITY		600,000	600,000	574,523	594,752		5,248		5,248		600,000				21,000	11/15/2006	
912827-Z6-2	US TREASURY NOTE		MATURITY		500,000	500,000	492,852	499,002		998		998		500,000				32,500	10/15/2006	
0399999	Bonds - U.S. Governments				28,352,714	39,344,369	24,460,757	27,003,481		88,242		29,651		27,062,074		1,290,640	1,290,640	647,705	XXX	
105756-AK-6	FED REP OF BRAZIL		UBS SECURITIES, LLC		1,065,375	750,000	757,500	756,917		(93)		(93)		756,824		308,551	308,551	90,578	01/15/2020	
168863-AP-3	REP OF CHILE		UBS SECURITIES, LLC		821,700	750,000	744,270	746,351		63		63		746,414		75,286	75,286	32,063	01/11/2012	
195325-AW-5	REP OF COLOMBIA		VARIOUS		1,979,818	1,825,541	1,844,186	1,837,287		(1,899)		(1,899)		1,835,388		144,430	144,430	135,519	04/09/2011	
50064F-AE-4	REP OF KOREA		UBS SECURITIES, LLC		1,014,110	1,000,000	986,310	986,371		52		52		986,423		27,687	27,687	17,031	11/03/2025	
78307A-CY-7	RUSSIAN FEDERATION 144A		SINKING FUND REDEMPTION		111,105	105,473	113,120	111,219		(114)		(114)		111,105				6,614	03/31/2010	
910860-AG-3	UNITED MEXICAN STATES		UBS SECURITIES, LLC		1,700,625	1,500,000	1,483,125	1,483,960		91		91		1,484,050		216,575	216,575	107,554	08/15/2031	
910860-AJ-7	UNITED MEXICAN STATES		LEHMAN BROTHERS INC		1,200,000	1,000,000	972,480	974,537		483		483		975,020		224,980	224,980	74,222	09/24/2022	
1099999	Bonds - All Other Governments				7,892,733	6,931,014	6,900,991	6,896,642		(1,471)		(1,471)		6,895,224		997,509	997,509	463,581	XXX	
051411-ND-4	AUGUSTA ME PENSION GO		DAIN RAUSCHER WESSELL		1,475,865	1,500,000	1,516,875	1,514,304		(868)		(868)		1,513,436		(37,571)	(37,571)	83,563	10/01/2017	
090221-L6-7	BLOXI MS SER A		RAYMOND JAMES		522,500	500,000	552,995	518,908		(5,425)		(5,425)		513,484		9,016	9,016	36,469	10/01/2008	
295173-KD-9	ERIE CNTY PA GO		DAIN RAUSCHER WESSELL		2,419,669	2,395,000	2,395,000	2,395,000						2,395,000		24,669	24,669	88,216	09/01/2023	
850272-SD-8	SPRINGDALE AR SCH DIST GO		BANK OF NEW YORK		1,675,000	1,675,000	1,675,000	1,675,000						1,675,000				114,747	02/01/2018	
895130-H8-8	TRENTON NJ TXBL REF GO		RAYMOND JAMES		2,873,760	3,000,000	2,988,750	2,990,307		303		303		2,990,610		(116,850)	(116,850)	138,600	04/01/2023	
989654-EK-0	ZION IL GO		RAYMOND JAMES		52,988	55,000	55,083	55,077		(8)		(8)		55,069		(2,085)	(2,085)	2,040	12/30/2013	
2499999	Bonds - Political Subdivisions				9,019,778	9,125,000	9,183,703	9,148,596		(5,998)		(5,998)		9,142,599		(122,821)	(122,821)	463,635	XXX	
088518-BB-0	BEXAR CNTY TX REV		DAIN RAUSCHER WESSELL		2,922,525	2,790,000	2,841,615	2,832,489		(1,189)		(1,189)		2,831,300		91,225	91,225	174,743	08/15/2022	
279247-BK-5	ECTOR CNTY TX HOSP DIST HOSP REV		DAIN RAUSCHER WESSELL		2,063,520	2,000,000	1,975,320	1,980,585		119		119		1,980,704		82,816	82,816	35,750	04/15/2017	
31283J-JP-7	FHLMC #610270		VARIOUS		7,070	6,993	7,283	7,094		(65)		(65)		7,028		41	41	441	12/01/2008	
31283J-UR-0	FHLMC #610592		VARIOUS		52,004	51,331	50,080	50,661		304		304		50,965		1,039	1,039	2,899	11/01/2010	
31292H-NH-3	FHLMC #C01292		MBS PAYDOWN		48,489	48,489</														

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
31206Y-R5-4	FHLMC #A22308		MBS PAYDOWN		1,383,957	1,383,957	1,387,224	1,384,235		(278)		(278)		1,383,957				44,159	02/01/2034	
3133TH-TM-9	CMO FHLMC 2116 ZA	12/29/2006	VARIOUS		14,490,814	14,311,762	12,931,168	13,339,539		315,110		315,110		13,654,649		836,166	836,166	787,846	03/01/2019	
3133TL-M6-2	CMO FHLMC 2173 Z	12/15/2006	VARIOUS		5,027,732	4,915,896	4,537,820	4,725,196		349		349		4,725,545		302,187	302,187	289,338	11/01/2019	
3133TS-TA-1	CMO FHLMC 2303 ZD	12/01/2006	MBS PAYDOWN		2,745,717	2,745,717	2,686,616	2,738,291		7,426		7,426		2,745,717				115,403	11/01/2017	
3133TS-TH-6	CMO FHLMC 2303 ZV	12/29/2006	VARIOUS		13,527,363	13,354,622	11,608,434	12,256,225		347,574		347,574		12,603,799		923,564	923,564	764,003	11/01/2017	
3133TT-VD-0	CMO FHLMC 2328 QE	05/18/2006	VARIOUS		2,128,230	2,099,028	2,082,629	2,087,517		1,750		1,750		2,089,266		38,964	38,964	61,597	06/01/2031	
31359F-5F-3	CMO FNMA 01-24 PD	12/01/2006	MBS PAYDOWN		438,310	438,310	436,262	438,164		146		146		438,310				25,758	05/01/2031	
31359F-BZ-2	CMO FNMA 01-6 ZC	05/18/2006	VARIOUS		5,888,327	5,807,106	5,361,216	5,513,650		26,400		26,400		5,539,690		348,637	348,637	174,227	12/01/2029	
31371F-JN-3	FNMA #250569	12/01/2006	MBS PAYDOWN		9,425	9,425	8,669	9,388		38		38		9,425				242	09/01/2024	
31371M-DS-3	FNMA #255813	12/01/2006	MBS PAYDOWN		997,412	997,412	993,797	997,267		146		146		997,412				28,289	05/01/2035	
31375A-QC-6	FNMA #329051	12/01/2006	MBS PAYDOWN		12,097	12,097	11,742	12,091		7		7		12,097				155	03/01/2025	
31378C-FM-9	FNMA #394472	12/01/2006	MBS PAYDOWN		135	135	139	134						135				6	06/01/2027	
31392A-UJ-5	CMO FNMA 01-63 TC	03/29/2006	JP MORGAN CHASE		4,997,656	5,000,000	4,652,148	4,717,444		4,546		4,546		4,721,990		275,666	275,666	99,167	11/01/2031	
31392K-AA-4	CMO FHLMC 2454 BK	12/15/2006	VARIOUS		10,382,813	10,000,000	9,974,219	9,974,353		34		34		9,974,387		408,425	408,425	650,000	10/01/2019	
31392W-6N-5	CMO FHLMC 2508 PH	12/15/2006	VARIOUS		3,236,923	3,290,000	3,268,409	3,270,066		525		525		3,270,591		(33,668)	(33,668)	180,950	07/01/2032	
31393D-5A-5	CMO FNMA 03-76 DV	12/01/2006	MBS PAYDOWN		271,366	271,366	255,487	270,970		396		396		271,366				7,406	06/01/2020	
31393D-6H-9	CMO FNMA 03-76 DX	12/01/2006	MBS PAYDOWN		57,717	57,717	54,109	57,627		90		90		57,717				1,575	07/01/2020	
31393E-MU-0	CMO FNMA 03-84 GE	11/14/2006	UBS SECURITIES, LLC		19,961,484	21,000,000	19,970,508	20,123,043		61,922		61,922		20,184,964		(223,480)	(223,480)	908,250	06/01/2018	
31393E-PA-1	CMO FNMA 03-91 GB	11/14/2006	UBS SECURITIES, LLC		11,478,281	12,000,000	11,579,063	11,646,318		27,330		27,330		11,673,548		(195,267)	(195,267)	519,000	04/01/2018	
31393E-QV-4	CMO FNMA 03-91 VB	02/16/2006	MERRILL LYNCH		2,905,078	3,000,000	2,807,109	2,833,655		1,722		1,722		2,835,377		69,701	69,701	33,750	05/01/2018	
31394H-P4-7	CMO FHLMC 2663 ME	02/16/2006	LEHMAN BROTHERS INC		4,347,105	4,455,000	4,226,681	4,261,596		2,263		2,263		4,263,858		83,247	83,247	50,119	12/01/2017	
31394H-DD-7	CMO FHLMC 2773 EG	11/10/2006	UBS SECURITIES, LLC		8,533,125	9,000,000	8,840,391	8,857,212		9,293		9,293		8,866,505		(333,380)	(333,380)	387,000	03/01/2019	
31394H-HL-1	CMO FHLMC 2793 VC	03/24/2006	MORGAN STANLEY AND CO INC		4,149,141	4,500,000	4,034,531	4,082,772		7,799		7,799		4,090,571		58,570	58,570	66,375	05/01/2016	
31395J-SJ-6	CMO FHLMC 2890 KT	02/23/2006	CS FIRST BOSTON		8,416,758	9,000,000	8,333,086	8,338,247		6,249		6,249		8,344,497		72,261	72,261	97,875	10/01/2019	
31396E-W5-1	CMO FHLMC 3061 HK	12/15/2006	VARIOUS		2,968,359	3,000,000	2,932,383	2,932,512		4,235		4,235		2,936,747		31,613	31,613	165,000	07/01/2018	
378294-BR-2	GLENDALE AZ MUN PPTY CORP EX REV	10/11/2006	VARIOUS		2,865,840	3,000,000	3,140,550	3,117,593		(5,165)		(5,165)		3,112,428		(246,588)	(246,588)	171,353	07/01/2032	
378616-EE-2	GLENDORA CA PUB FIN AUTH REV	10/26/2006	DAIN RAUSCHER WESSELL		985,060	1,000,000	1,010,000	1,007,591		(946)		(946)		1,006,645		(21,585)	(21,585)	58,427	09/01/2013	
383739-2A-6	CMO GNMA 01-24 PE	12/20/2006	VARIOUS		1,047,344	1,000,000	995,000	995,440		106		106		995,546				70,000	05/01/2013	
408395-LF-6	HAMMOND IN MULTI SCH BLDG COR REV	05/02/2006	VARIOUS		3,454,866	3,650,000	3,650,000	3,650,000						3,650,000		(195,134)	(195,134)	136,829	01/15/2018	
454622-PZ-8	IN BD BK REV	01/15/2006	SINKING FUND REDEMPTION		65,000	65,000	65,000	65,000						65,000				1,641	01/15/2019	
485428-X8-4	KS ST DEV FIN AUTH REV	04/03/2006	SECURITY CALLED AT 100.000		230,000	230,000	230,000	230,000						230,000				5,957	10/01/2021	
516858-HO-3	LAREDO TX INTL TOLL BRDG REV	10/16/2006	DAIN RAUSCHER WESSELL		506,620	500,000	500,000	500,000						500,000		6,620	6,620	30,975	10/01/2019	
603923-AO-6	MINNEAPOLIS MN DEV REV	01/25/2006	DAIN RAUSCHER WESSELL		2,032,980	2,000,000	1,993,080	1,993,092		32		32		1,993,124		39,856	39,856	20,158	12/01/2025	
64711M-UB-1	NM FIN AUTH REV	10/26/2006	DAIN RAUSCHER WESSELL		120,246	125,000	123,910	124,157		116		116		124,273		(4,027)	(4,027)	5,026	06/01/2011	
64711M-UC-9	NM FIN AUTH REV	10/26/2006	DAIN RAUSCHER WESSELL		178,405	185,000	183,159	183,514		168		168		183,682		(5,277)	(5,277)	7,819	06/01/2012	
64711M-UK-1	NM FIN AUTH REV	12/06/2006	DAIN RAUSCHER WESSELL		668,804	675,000	664,477	665,367		497		497		665,864		2,940	2,940	36,422	06/01/2019	
67178K-AA-8	OAK RIDGE IND DEV REV	10/31/2006	RAYMOND JAMES		4,836,830	4,750,000	4,757,825	4,757,811		(254)		(254)		4,757,557		79,273	79,273	242,519	12/15/2032	
678331-BK-4	OKANOGAN CNTY WA PUB UTIL REV	09/22/2006	DAIN RAUSCHER WESSELL		1,305,600	1,305,000	1,325,906	1,321,658		(1,389)		(1,389)		1,320,269		(14,669)	(14,669)	58,586	12/01/2017	
68428L-BP-8	ORANGE CNTY CA PENSION OBLIG REV	10/26/2006	RAYMOND JAMES		157,089	155,000	154,089	154,809		93		93		154,901		2,188	2,188	13,007	09/01/2007	
68607V-KE-4	OR ST DEPT ADMIN SVCS LOTTERY REV	09/20/2006	DAIN RAUSCHER WESSELL		3,278,563	3,520,000	3,520,000	3,520,000						3,520,000		(241,437)	(241,437)	159,221	04/01/2018	
71884A-JJ-9	PHOENIX AZ CIVIC IMPT CORP REV	12/06/2006	DAIN RAUSCHER WESSELL		698,285	710,000	707,259	707,773		156		156		707,929		(9,644)	(9,644)	51,278	07/01/2016	
71884B-EL-7	PHOENIX AZ CIVIC IMPT CORP M REV	12/06/2006	DAIN RAUSCHER WESSELL		281,381	285,000	284,174	284,339		46		46		284,385		(3,005)	(3,005)	20,789	07/01/2016	
743759-AJ-1	PROVIDENCE AK HLTH SYS REV	03/01/2006	DAIN RAUSCHER WESSELL		486,200	500,000	501,420	501,330		(22)		(22)		501,308		(15,108)	(15,108)	10,893	10/01/2014	
768903-EA-0	RIVERSIDE CNTY CA LEASING REV	11/10/2006	DAIN RAUSCHER WESSELL		1,034,670	1,000,000	1,032,910	1,028,968		(1,310)		(1,310)		1,027,657		7,013	7,013	55,518	06/01/2019	
829788-AU-2	SISTERS PROVIDENCE OBLIG WA REV	03/20/2006	DAIN RAUSCHER WESSELL		2,206,522	2,000,000	1,995,860	1,997,977		67		67		1,998,045		208,477	208,477	73,578	10/01/2017	
83754L-AA-5	EDU ENHANCMENT FDG TOBACCO REV	12/01/2006	SINKING FUND REDEMPTION		42,524	42,524	43,108	42,656		(132)		(132)		42,524				1,670	06/01/2025	
84552K-AY-7	SWISTRN IL DEV AUTH SOLID WASTE REV	08/25/2006	DAIN RAUSCHER WESSELL		1,512,090	1,500,000	1,497,645	1,497,738		108		108		1,497,846		14,244	14,244	98,060	08/01/2020	
846565-AD-1	SPARKS REGL MED CTR AR CTF5	01/09/2006	RAYMOND JAMES		6,749,213	6,175,000	6,144,125	6,147,706		33		33		6,147,739		601,474	601,474	32,882	06/15/2022	
88880P-AA-2	TOBACCO SETTLEMENT FIN CORP REV	05/15/2006	SINKING FUND REDEMPTION		36,433	36,433	35,976	36,334		5		5		36,339		94	94	1,159	05/15/2025	
928120-BK-2	VA ST HSG DEV AUTH REV	03/14/2006	DAIN RAUSCHER WESSELL		1,462,560	1,500,000	1,497,000	1,497,179		23		23		1,497,202		(34,642)	(34,642)	31,620	05/01/2022	
928120-QW-1	VA ST HSG DEV AUTH REV	03/14/2006	DAIN RAUSCHER WESSELL		1,441,362	1,560,000	1,554,540	1,554,540		12		12		1,554,552		(113,190)	(113,190)	44,165	09/01/2025	
92817A-EN-3	VA ST RES AUTH AIRPT REV																			

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
00036A-AB-1	AARP 144A		BB AND T		7,796,795	6,500,000	6,865,105	6,847,124		(2,621)		(2,621)		6,844,503		952,292	952,292	330,313	05/01/2031	
00139P-AA-6	AIG SUNAMER GLOB FIN X 144A		GOLDMAN SACHS AND COMPANY		587,450	500,000	579,535	579,297		(1,224)		(1,224)		578,073		9,377	9,377	41,783	03/15/2032	
00184A-AC-9	TIME WARNER INC		VARIOUS		7,641,660	7,000,000	7,566,740	7,542,881		(2,763)		(2,763)		7,540,119		101,541	101,541	291,868	04/15/2031	
00209A-AG-1	AT&T WIRELESS SVCS INC		JP MORGAN CHASE		1,714,215	1,500,000	1,492,500	1,494,676		92		92		1,494,768		219,447	219,447	37,578	05/01/2012	
00389C-AD-6	ACADEMICA CHARTER SCH 144A		RAYMOND JAMES		2,232,798	2,000,000	2,120,000	2,111,949		(1,352)		(1,352)		2,110,598		122,200	122,200	104,606	08/15/2024	
00389C-AH-7	ACADEMICA CHARTER SCH 144A		RAYMOND JAMES		136,500	130,000	135,600	135,350		(13)		(13)		135,337		1,163	1,163	4,446	08/15/2024	
007634-AA-6	AEGON NV		UBS SECURITIES, LLC		4,602,825	4,500,000	4,550,725	4,550,658		(1,888)		(1,888)		4,548,770		54,055	54,055	240,781	12/15/2020	
013104-AF-1	ALBERTSONS INC		VARIOUS		456,045	500,000	523,295	522,183		(27)		(27)		522,156		(66,111)	(66,111)	18,232	08/01/2029	
018772-AA-1	ALLIANCE ONE INTL 144A		EXCHANGE OF SECURITIES		250,000	250,000	250,000	250,000						250,000				6,722	05/15/2012	
01877K-AB-9	ALLIANCE PIPELINE LP 144A		SINKING FUND REDEMPTION		236,918	236,918	236,918	236,918						236,918				12,612	12/31/2019	
01958X-AS-6	ALLIED WASTE N AMER		TENDERED		680,940	650,000	650,000	650,000						650,000		30,940	30,940	36,215	04/01/2008	
020002-AS-0	ALLSTATE CORP		CITIGROUP INC		4,753,550	5,000,000	4,988,860	4,989,097		55		55		4,989,153		(235,603)	(235,603)	104,063	05/09/2035	
020002-AT-8	ALLSTATE CORP		GOLDMAN SACHS AND COMPANY		2,506,550	2,500,000	2,499,600	2,499,600		1		1		2,499,601		6,949	6,949	1,240	04/01/2036	
020506-AA-9	ALOHA UTILITIES INC 144A		SINKING FUND REDEMPTION		100,000	100,000	99,750	99,993		7		7		100,000				6,050	11/01/2024	
02148K-AQ-7	CWALT 06-40T1 2A1		MBS PAYDOWN		266,449	266,449	266,366	266,436		13		13		266,449				1,332	12/01/2014	
02635P-RT-2	AMER GENL FIN CORP		BANK OF AMERICA		497,480	500,000	495,920	497,321		321		321		497,336		144	144	29,712	10/01/2012	
029717-AQ-8	AMER STANDARD INC		JP MORGAN CHASE		1,659,403	1,750,000	1,745,093	1,745,149		457		457		1,745,607		(86,204)	(86,204)	104,271	04/01/2015	
03028T-AA-4	AMER TRANS AIR SER 1996 1A 144A		VARIOUS		1,060,732	1,060,732	1,047,555	1,051,069		1,296		1,296		1,052,365		8,367	8,367	45,750	12/26/2012	
039483-AM-4	ARCHER DANIELS MIDLAND		BANK OF AMERICA		2,244,975	1,850,000	2,055,429	2,042,253		(3,972)		(3,972)		2,038,281		206,694	206,694	163,802	03/15/2027	
039483-AS-1	ARCHER DANIELS MIDLAND		BANK OF AMERICA		291,988	250,000	274,295	273,223		(353)		(353)		272,869		19,118	19,118	22,799	02/01/2031	
05523U-AD-2	BAE SYS HLDGS INC 144A		CITIGROUP INC		1,940,160	2,000,000	1,999,600	1,999,673		15		15		1,999,688		(59,528)	(59,528)	54,022	08/15/2015	
05544T-AA-6	BHI ARMY GUESTHOUSES LLC SER 99A1		SINKING FUND REDEMPTION		5,000	5,000	4,356	5,000						5,000					12/31/2030	
05949A-JY-7	BOANS 04-6 1A12		MBS PAYDOWN		110,198	110,198	109,746	110,172		26		26		110,198				3,473	03/01/2018	
05949A-PF-1	BOANS 04-7 5A10		MBS PAYDOWN		293,157	293,157	291,691	293,050		107		107		293,157				8,079	10/01/2016	
05949A-PN-4	BOANS 04-7 6A1		VARIOUS		1,690,894	1,745,761	1,732,941	1,733,557		1,440		1,440		1,734,997		(44,103)	(44,103)	71,775	07/01/2019	
059490-BA-2	BAFC 06-2 2A19		MBS PAYDOWN		240	240	238	240						240				1	05/01/2014	
060505-BG-8	BANK OF AMER CORP		BANK OF AMERICA		995,150	1,000,000	986,790	986,938		84		84		987,022		8,128	8,128	8,750	12/01/2015	
064057-BD-3	BANK OF NEW YORK CO INC		CREDIT SUISSE		1,744,645	1,750,000	1,746,745	1,747,282		40		40		1,747,323		(2,678)	(2,678)	31,816	12/01/2017	
07012E-AG-5	BASKETBALL PPTYs LTD SER A 1 B		VARIOUS		2,289,639	2,223,940	2,231,715	2,230,718		(252)		(252)		2,230,466		59,173	59,173	95,015	03/01/2025	
07385T-AJ-5	BEAR STEARNS CO INC		BARCLAYS CAPITAL		2,025,900	2,000,000	2,062,400	2,058,612		(668)		(668)		2,057,944		(32,044)	(32,044)	29,133	11/15/2014	
079860-AG-7	BELLSOUTH CORP		GOLDMAN SACHS AND COMPANY		483,240	500,000	498,840	498,961		19		19		498,980		(15,740)	(15,740)	12,928	09/15/2014	
079860-AL-6	BELLSOUTH CORP		GOLDMAN SACHS AND COMPANY		2,383,275	2,500,000	2,513,380	2,512,711		(177)		(177)		2,512,534		(129,259)	(129,259)	31,778	12/15/2016	
101137-AD-9	BOSTON SCIENTIFIC CORP		GOLDMAN SACHS AND COMPANY		2,373,075	2,500,000	2,372,969	2,372,970		105		105		2,373,075				66,554	01/12/2017	
101137-AF-4	BOSTON SCIENTIFIC CORP		BARCLAYS CAPITAL		2,008,480	2,000,000	1,984,560	1,984,701		235		235		1,984,936		23,544	23,544	40,625	11/15/2015	
102183-AE-0	BOWATER INC		JP MORGAN CHASE		1,545,000	1,500,000	1,834,620	1,776,944		(2,389)		(2,389)		1,774,555		(229,555)	(229,555)	42,188	12/15/2021	
110122-AA-6	BRISTOL MYERS SQUIBB CO		BANK OF AMERICA		575,415	500,000	592,880	590,760		(3,054)		(3,054)		587,706		(12,291)	(12,291)	35,750	06/15/2023	
110122-AB-4	BRISTOL MYERS SQUIBB CO		VARIOUS		4,895,605	4,500,000	4,679,725	4,679,725		(693)		(693)		4,679,032		216,573	216,573	181,806	11/15/2026	
110122-AG-3	BRISTOL MYERS SQUIBB CO		TENDERED		518,580	500,000	537,850	528,087		(3,949)		(3,949)		524,138		(5,558)	(5,558)	33,222	10/01/2011	
110122-AL-2	BRISTOL MYERS SQUIBB CO		GOLDMAN SACHS AND COMPANY		1,263,200	1,250,000	1,242,551	1,243,509		15		15		1,243,524				26,250	08/15/2013	
121899-DK-1	BURLINGTON NTHRN SANTA FE		SINKING FUND REDEMPTION		41,931	41,931	44,020	42,161		(231)		(231)		41,931				2,323	06/23/2010	
12189P-AD-4	BURLINGTON NTHRN SANTA FE		SINKING FUND REDEMPTION		155,669	155,669	157,341	155,671		(2)		(2)		155,669				4,910	07/02/2018	
12189P-AM-4	BURLINGTON NTHRN SANTA FE		SINKING FUND REDEMPTION		14,162	14,162	14,078	14,133		2		2		14,135				568	01/15/2021	
125581-AB-4	CIT GRP INC		GOLDMAN SACHS AND COMPANY		1,781,872	1,600,000	1,846,928	1,808,286		(6,421)		(6,421)		1,801,865		(19,993)	(19,993)	58,900	04/02/2012	
125585-AD-1	CIT 95-1 A3		MBS PAYDOWN		52,769	52,769	52,720	52,766		4		4		52,769				432	10/15/2006	
12626P-AE-3	CRH AMER INC		BANK OF AMERICA		960,770	1,000,000	1,026,230	1,022,065		(1,623)		(1,623)		1,020,442		(59,672)	(59,672)	47,553	10/15/2013	
12668A-LL-7	CWALT 05-50CB 4A1		MBS PAYDOWN		149,927	149,927	149,388	149,886		41		41		149,927				4,534	10/01/2020	
12669F-UB-7	CWHL 04-9 A6		MBS PAYDOWN		611,919	611,919	603,601	611,229		690		690		611,919				16,047	09/01/2017	
12669G-XN-6	CWHL 05-12 1A5		MBS PAYDOWN		868,893	868,893	868,350	868,855		38		38		868,893				25,800	08/01/2018	
141781-AR-5	CARGILL INC 144A		BANK OF AMERICA		349,538	375,000	344,318	348,638		2,067		2,067		350,706		(1,168)	(1,168)	12,897	06/01/2013	
144418-AK-6	CARRAMERICA REALTY CORP		TENDERED		1,706,851	1,625,000	1,734,788	1,705,271		(5,966)		(5,966)		1,699,305		7,546	7,546	115,138	01/15/2012	
151313-AP-8	CENDANT CORP		TENDERED		5,343,550	5,000,000	5,072,640	5,065,071		(4,507)		(4,507)		5,060,564		282,986	282,986	382,066	01/15/2013	
151313-AS-2	CENDANT CORP		TENDERED		2,419,313	2,250,000	2,533,838	2,517,700		(13,112)		(13,112)		2,504,588		(85,276)	(85,276)	139,383	03/15/2015	
156886-AM-9	CENTURYTEL INC ENTP SER G		MERRILL LYNCH		7,007,070	7,000,000	7,015,750	7,014,954		(51)		(51)		7,014,903		(7,833)	(7,833)	303,455	01/15/2028	
161175-AD-6	CHARTER COMM OPT 144A		BEAR STEARNS SECURITIES		123,675	120,000	123,675	123,336		(358)		(358)		122,978				10,218	04/30/2014	
165167-BT-3	CHESAPEAKE ENERGY CORP 144A		EXCHANGE OF SECURITIES		297,451	300,000	297,375	297,392		59		59		297,451				13,922	11/15/2020	
172973-3Y-3	CMSI 05-8 1A1																			

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
20825C-AF-1	CONOCOPHILLIPS		02/02/2006	BEAR STEARNS SECURITIES	1,580,280	1,500,000	1,481,353	1,482,170		27		27		1,482,197		98,083	98,083	27,533	10/15/2032	
210805-CB-1	CONTINENTAL AIRLINES INC SER 98-1A ETC.		09/15/2006	SINKING FUND REDEMPTION	130,912	130,912	129,079	130,546		29		29		130,575		337	337	5,056	09/15/2017	
210805-CD-8	CONTINENTAL AIRLINES INC SER 99-1A ETC.		08/02/2006	SINKING FUND REDEMPTION	46,669	46,669	46,669	46,669						46,669				1,734	02/02/2019	
210805-DD-6	CONTINENTAL AIRLINES INC SER 00-2-A1		10/02/2006	SINKING FUND REDEMPTION	216,875	216,875	227,170	217,156		(281)		(281)		216,875				12,415	04/02/2021	
21701R-AB-4	COORS BREWING CO.		08/18/2006	BARCLAYS CAPITAL	1,029,870	1,000,000	1,059,700	1,049,671	(4,290)			(4,290)		1,045,380		(15,600)	(15,600)	49,229	05/15/2012	
22237L-PA-4	COUNTRYWIDE HOME LOAN		10/31/2006	BANK OF AMERICA	472,140	500,000	472,850	477,973	3,167			3,167		481,139		(8,999)	(8,999)	22,278	03/22/2011	
224044-AN-7	COX COMM INC.		11/28/2006	JP MORGAN CHASE	1,037,810	1,000,000	1,002,010	1,001,946	(35)			(35)		1,001,911		35,899	35,899	90,667	08/01/2028	
224044-BH-8	COX COMM INC.		02/03/2006	WACHOVIA SECURITIES	962,490	1,000,000	964,200	967,792	252			252		968,044		(5,554)	(5,554)	19,403	10/01/2015	
224044-BM-8	COX COMM INC.		02/03/2006	WACHOVIA SECURITIES	966,090	1,000,000	1,003,460	1,003,320	(30)			(30)		1,003,290		(37,200)	(37,200)	8,024	12/15/2014	
22540V-CB-5	CSFB 02-CKP1 A3		11/10/2006	DEUTSCHE BANK	2,108,984	2,000,000	2,228,750	2,173,608	(23,718)			(23,718)		2,149,890		(40,905)	(40,905)	123,056	01/01/2012	
22541L-AB-9	CREDIT SUISSE FIRST BOSTON USA INC.		01/24/2006	BANK OF AMERICA	1,050,970	1,000,000	1,005,880	1,003,905	(40)			(40)		1,003,864		47,106	47,106	12,250	11/15/2011	
22541L-BK-8	CREDIT SUISSE FIRST BOSTON USA INC.		02/27/2006	CS FIRST BOSTON	488,140	500,000	496,110	496,221	51			51		496,272		(8,132)	(8,132)	13,880	08/15/2015	
22541S-3D-8	HEMT 04-6 M3		02/03/2006	LEHMAN BROTHERS INC.	489,297	500,000	499,983	499,983						499,983		(10,686)	(10,686)	5,252	06/01/2008	
22541S-WK-0	CSFB 04-C3 A5		12/19/2006	DEUTSCHE BANK	4,964,063	5,000,000	5,025,000	5,021,043	(3,066)			(3,066)		5,017,977		(53,915)	(53,915)	270,563	07/01/2014	
2254W0-HC-2	MBS PAYDOWN		12/01/2006	MBS PAYDOWN	186,325	186,325	186,296	186,324	1			1		186,325				4,536	08/01/2019	
231021-AK-2	CUMMINS INC.		07/18/2006	MORGAN STANLEY AND CO INC.	733,940	1,000,000	759,260	759,481	12			12		759,493		(25,553)	(25,553)	50,222	03/01/2098	
245085-AA-3	DEL LABS INC 144A		08/17/2006	EXCHANGE OF SECURITIES	100,000	100,000	100,000	100,000						100,000				7,798	11/01/2011	
25468P-CE-4	WALT DISNEY CO.		09/07/2006	BARCLAYS CAPITAL	996,890	1,000,000	996,210	996,210	1			1		996,211		679	679	156	09/15/2016	
257867-AG-6	DONNELLEY & SONS		08/11/2006	MERRILL LYNCH	2,068,625	2,500,000	2,692,550	2,688,167	(2,385)			(2,385)		2,685,781		(617,156)	(617,156)	138,481	04/15/2029	
257867-AR-2	DONNELLEY & SONS		08/11/2006	BANK OF AMERICA	2,590,410	3,000,000	3,005,711	3,005,704	(177)			(177)		3,005,527		(415,117)	(415,117)	124,208	05/15/2015	
260543-BE-2	DOW CHEM		05/02/2006	VARIOUS	7,280,735	6,500,000	6,611,655	6,601,878	(528)			(528)		6,601,350		679,385	679,385	268,368	03/01/2023	
260543-BF-9	DOW CHEM		07/11/2006	BANK OF AMERICA	2,356,875	2,250,000	2,268,225	2,263,630	(742)			(742)		2,262,888		93,987	93,987	139,997	08/15/2013	
260543-BJ-1	DOW CHEM		06/21/2006	VARIOUS	2,230,980	2,000,000	2,041,375	2,039,462	(269)			(269)		2,039,193		221,747	221,747	89,729	11/01/2029	
26439R-AH-9	DUKE CAP LLC		06/06/2006	BEAR STEARNS SECURITIES	1,720,530	1,500,000	1,735,455	1,702,199	(4,083)			(4,083)		1,698,116		22,414	22,414	82,687	10/01/2019	
26882P-AN-2	ERAC USA FIN CO 144A		01/25/2006	BANK OF AMERICA	559,510	500,000	574,285	566,634	(941)			(941)		565,692		(6,182)	(6,182)	21,667	01/15/2011	
26884A-AM-5	ERP OPER LP		10/27/2006	UBS SECURITIES LLC	2,385,495	2,250,000	2,286,245	2,260,651	(1,493)			(1,493)		2,259,158		126,337	126,337	182,003	03/02/2011	
27743Z-AD-2	EASTMAN CHEM.		10/31/2006	UBS SECURITIES LLC	1,084,670	1,000,000	1,066,980	1,059,681	(1,080)			(1,080)		1,058,600		26,070	26,070	95,422	02/01/2027	
291011-AQ-7	EMERSON ELEC CO.		02/22/2006	UBS SECURITIES LLC	3,236,790	3,000,000	2,950,050	2,952,228	112			112		2,952,340		284,450	284,450	96,000	08/15/2032	
293791-AB-5	ENTERPRISE PROD OPER		12/12/2006	DEUTSCHE BANK	1,341,938	1,250,000	1,255,500	1,253,488	(561)			(561)		1,252,927		89,011	89,011	128,646	02/01/2011	
302569-AA-6	FPL ENERGY VIRGINIA F06 144A		06/30/2006	SINKING FUND REDEMPTION	218,534	218,534	218,534	218,534						218,534				12,355	06/30/2019	
31331F-AQ-4	FEDEX CORP 1996 PASS THRU TR SER A1		02/17/2006	VARIOUS	50,660	50,660	53,357	50,660						50,660				1,988	01/30/2015	
31331F-AS-0	FEDEX CORP 1996 PASS THRU TR SER B1		01/30/2006	SINKING FUND REDEMPTION	27,487	27,487	27,079	27,324	(2,062)			(2,062)		27,324		163	163	1,016	01/30/2013	
31410H-AH-4	FEDERATED DEPT STORES		02/22/2006	BARCLAYS CAPITAL	2,261,100	2,000,000	2,255,220	2,218,727	(519)			(519)		2,216,665		44,435	44,435	91,883	07/15/2017	
316773-AD-2	FIFTH THIRD BANCORP.		04/24/2006	GOLDMAN SACHS AND COMPANY	1,579,806	1,800,000	1,770,949	1,772,721	519			519		1,773,240		(193,434)	(193,434)	32,850	06/01/2018	
32055R-AG-2	FIRST INDUS LP		01/06/2006	UBS SECURITIES LLC	542,485	500,000	556,877	539,610	(182)			(182)		539,428		3,057	3,057	11,882	03/15/2011	
32055R-AH-0	FIRST INDUS LP		10/31/2006	UBS SECURITIES LLC	1,316,563	1,250,000	1,247,063	1,247,929	228			228		1,248,157		68,406	68,406	90,234	04/15/2012	
33716W-AA-5	FIRST TENNESSEE BANK		04/25/2006	JEFFRIES AND CO.	925,960	1,000,000	1,040,050	1,031,373	(1,191)			(1,191)		1,030,182		(104,222)	(104,222)	20,941	05/15/2013	
338032-BA-2	FISHER SCIENTIFIC INTL 144A		01/26/2006	EXCHANGE OF SECURITIES	247,799	250,000	247,718	247,787	12			12		247,799				8,124	07/01/2015	
349631-AE-1	FORTUNE BRANDS		02/09/2006	MERRILL LYNCH	1,028,122	865,000	935,947	929,317	(237)			(237)		929,080		99,041	99,041	39,547	01/15/2023	
350259-AA-5	FOSTERS FIN CORP 144A		10/24/2006	UBS SECURITIES LLC	2,619,875	2,500,000	2,737,653	2,692,738	(25,715)			(25,715)		2,667,022		(47,147)	(47,147)	148,958	06/15/2011	
35687W-AE-7	FREESCALE SEMICONDUCTOR		12/01/2006	TENDERED	512,345	500,000	500,000	500,000						500,000		12,345	12,345	47,361	07/15/2011	
36228C-TH-6	GSMS 04-GG2 A6		12/19/2006	JP MORGAN CHASE	2,022,031	2,000,000	2,106,406	2,100,829	(10,364)			(10,364)		2,090,465		(68,434)	(68,434)	114,215	07/01/2014	
362337-AK-3	GTE N INC.		08/31/2006	FIRST TENNESSEE BANK	984,355	1,000,000	970,430	972,472	388			388		972,840		11,515	11,515	71,132	02/15/2028	
36233R-AF-0	GTE NW INC SER C		02/09/2006	DEUTSCHE BANK	1,007,650	1,000,000	1,051,810	1,024,228	(583)			(583)		1,023,645		(15,995)	(15,995)	12,775	06/01/2010	
36242D-GR-9	GSR 05-5F 3A2		12/01/2006	MBS PAYDOWN	487,439	487,439	485,230	487,301	138			138		487,439				15,291	01/01/2021	
369626-XZ-2	GE CAP CORP MTN		11/16/2006	BANK OF AMERICA	1,731,330	1,500,000	1,700,595	1,700,177	(2,940)			(2,940)		1,697,237		34,093	34,093	119,813	03/15/2032	
37042S-RZ-5	GMAC LLC		03/06/2006	VARIOUS	4,560,313	5,025,000	5,035,932	5,035,932	(1)			(1)		5,035,931		(475,619)	(475,619)	137,656	11/01/2031	
38141G-CM-4	GOLDMAN SACHS GRP INC.		11/02/2006	MORGAN STANLEY AND CO INC.	2,258,078	2,250,000	2,247,255	2,247,808	167			167		2,247,975		10,102	10,102	121,000	11/15/2014	
38141G-CJ-6	GOLDMAN SACHS GRP INC.		10/31/2006	GOLDMAN SACHS AND COMPANY	5,139,950	5,000,000	5,042,050	5,041,674	(544)			(544)		5,041,130		98,820	98,820	372,604	02/15/2033	
38141G-DO-4	GOLDMAN SACHS GRP INC.		01/30/2006	GOLDMAN SACHS AND COMPANY	248,138	250,000	249,845	249,873	1			1		249,874		(1,737)	(1,737)	3,901	10/15/2013	
38143U-AB-7	GOLDMAN SACHS GRP INC.		01/30/2006	GOLDMAN SACHS AND COMPANY	246,265	250,000	249,053	249,203	7			7		249,210		(2,945)	(2,945)	7,045	01/15/2014	
386088-AH-1	GRAND METRO INV CORP		12/05/2006	UBS SECURITIES LLC	1,218,620	1,000,000	1,252,860	1,252,775	(3,											

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
422317-AC-1	HEARST ARGYLE TELEVISION	01/26/2006	BANK OF AMERICA		8,733,155	8,500,000	8,360,170	8,394,679		465		465		8,395,144		338,011	338,011	323,944	01/15/2018.	
441060-AD-2	HOSPIRA INC.	09/22/2006	BANK OF AMERICA		2,978,820	3,000,000	3,163,940	3,153,854		(10,985)		(10,985)		3,142,869		(164,049)	(164,049)	138,650	06/15/2014.	
441812-JW-5	HOUSEHOLD FIN CORP.	01/30/2006	BARCLAYS CAPITAL		1,576,590	1,500,000	1,435,485	1,466,978		523		523		1,457,501		119,089	119,089	28,422	10/15/2011.	
446430-FD-0	HUNTINGTON NATL BANK	05/01/2006	ABN AMRO SECURITIES		1,551,777	1,750,000	1,744,505	1,745,252		97		97		1,745,348		(193,572)	(193,572)	55,344	03/15/2018.	
446437-AA-5	HUNTINGTON NATL BANK	05/01/2006	CREDIT SUISSE		1,022,260	1,000,000	971,250	975,629		432		432		976,600		46,200	46,200	25,483	06/15/2018.	
460146-BD-4	INTL PAPER CO.	12/21/2006	TENDERED		1,555,590	1,500,000	1,427,940	1,431,847		1,144		1,144		1,432,991		122,599	122,599	122,031	04/15/2029.	
46625H-BJ-8	JP MORGAN CHASE	02/22/2006	JP MORGAN CHASE		2,898,120	3,000,000	2,786,495	2,814,374		2,503		2,503		2,816,878		81,242	81,242	63,781	03/15/2014.	
480081-AH-1	JONES APPAREL GRP	05/24/2006	UBS SECURITIES, LLC		2,438,824	2,750,000	2,748,976	2,749,064		17		17		2,749,081		(310,258)	(310,258)	63,422	11/15/2014.	
49228R-AC-7	KERN RIVER FDG CORP 144A	11/30/2006	VARIOUS		254,902	254,902	256,495	254,975		(73)		(73)		254,902				9,218	07/31/2016.	
492386-AU-1	KERR MCGEE CORP.	07/13/2006	JP MORGAN CHASE		1,013,300	1,000,000	1,030,930	1,030,476		(472)		(472)		1,030,004		(16,704)	(16,704)	72,782	07/01/2024.	
49306C-AH-4	KEY BANK NA	03/08/2006	UBS SECURITIES, LLC		3,038,310	3,000,000	3,010,680	3,009,568		(178)		(178)		3,009,390		28,920	28,920	121,800	07/01/2014.	
50075N-AL-8	KRAFT FOODS INC.	12/18/2006	BARCLAYS CAPITAL		2,485,300	2,500,000	2,482,300	2,485,556		1,506		1,506		2,487,061		(1,761)	(1,761)	120,417	10/01/2013.	
50185K-AF-4	LG&E CAP CORP 144A	07/05/2006	TENDERED		1,054,400	1,000,000	1,071,870	1,047,399		(3,486)		(3,486)		1,043,912		10,488	10,488	50,637	11/01/2011.	
505862-AE-2	LAFARGE N AMER CORP.	10/26/2006	MORGAN STANLEY AND CO INC.		4,219,360	4,000,000	3,990,360	3,993,884		562		562		3,994,446		224,914	224,914	241,389	07/15/2013.	
515074-AA-0	LANDMARK LEASING LLC 144A	05/11/2006	VARIOUS		818,616	832,943	879,797	879,797		10	60,432	(60,422)		819,374		(758)	(758)	27,092	10/01/2022.	
53079E-AG-9	LIBERTY MUTUAL GRP 144A	05/05/2006	LEHMAN BROTHERS INC.		1,809,380	2,000,000	1,961,020	1,961,314		159		159		1,961,474		(152,094)	(152,094)	84,861	03/15/2035.	
531172-AA-2	LIBERTY PPTY LP	02/27/2006	UBS SECURITIES, LLC		2,222,080	2,000,000	2,156,720	2,091,901		(2,889)		(2,889)		2,089,012		133,068	133,068	99,639	08/01/2010.	
53117C-AF-9	LIBERTY PPTY LP	03/23/2006	UBS SECURITIES, LLC		1,067,280	1,000,000	1,025,970	1,016,218		(630)		(630)		1,015,588		51,692	51,692	38,868	03/15/2011.	
532716-AH-0	LIMITED BRANDS INC.	03/01/2006	BEAR STEARNS SECURITIES		506,925	500,000	536,540	532,278		(713)		(713)		531,565		(24,640)	(24,640)	8,082	12/01/2012.	
534187-AP-4	LINCOLN NATL CORP.	12/12/2006	GOLDMAN SACHS AND COMPANY		2,420,750	2,500,000	2,442,370	2,448,670		5,015		5,015		2,453,685		(32,935)	(32,935)	158,333	02/15/2014.	
55263E-CE-3	MBA CORP.	01/26/2006	BANK OF AMERICA		1,119,590	1,000,000	993,750	995,563		47		47		995,610		123,980	123,980	28,333	03/15/2012.	
55284T-AS-0	MBSA 02-C1 C1	06/08/2006	VARIOUS		6,043,984	5,750,000	5,760,096	5,757,726		(119)		(119)		5,757,607		286,378	286,378	183,128	02/15/2012.	
552963-AL-5	MGM MIRAGE INC.	12/13/2006	WACHOVIA SECURITIES		792,000	800,000	806,750	806,245		(750)		(750)		805,495		(13,495)	(13,495)	70,050	09/01/2012.	
571900-AY-5	MARRIOTT INTL 144A	05/09/2006	EXCHANGE OF SECURITIES		1,494,860	1,500,000	1,494,661	1,494,718		142		142		1,494,860				43,333	11/10/2015.	
574599-AN-6	MASCO CORP.	09/28/2006	CREDIT SUISSE		1,060,840	1,000,000	1,152,050	1,124,808		(10,338)		(10,338)		1,114,470		(53,630)	(53,630)	80,750	08/15/2013.	
574599-BC-9	MASCO CORP.	09/28/2006	BANK OF AMERICA		2,278,450	2,500,000	2,487,025	2,487,616		797		797		2,488,413		(209,963)	(209,963)	96,000	06/15/2015.	
577778-AS-2	MAY DEPT STORES CO.	12/04/2006	VARIOUS		3,418,364	2,875,250	3,383,494	3,330,815		(48,720)		(48,720)		3,282,095		136,269	136,269	355,219	02/15/2021.	
577778-BS-1	MAY DEPT STORES CO.	02/01/2006	GOLDMAN SACHS AND COMPANY		1,012,490	1,000,000	1,004,375	1,004,049		(36)		(36)		1,004,012		8,478	8,478	32,104	07/15/2014.	
581550-AA-1	MCKESSON CORP.	03/23/2006	BARCLAYS CAPITAL		1,106,540	1,000,000	1,017,090	1,011,840		(377)		(377)		1,011,463		95,077	95,077	51,021	02/01/2012.	
59156R-AJ-7	MET LIFE INC.	03/17/2006	BANK OF AMERICA		1,602,375	1,500,000	1,529,550	1,529,225		(86)		(86)		1,529,139		73,236	73,236	25,766	06/15/2034.	
617446-HD-4	MORGAN STANLEY	08/03/2006	MORGAN STANLEY AND CO INC.		557,095	500,000	499,515	499,532		4		4		499,535		57,560	57,560	30,913	04/01/2032.	
61746S-BR-9	MORGAN STANLEY	08/03/2006	BEAR STEARNS SECURITIES		3,126,695	3,250,000	3,234,173	3,234,394		722		722		3,235,116		(108,421)	(108,421)	139,265	10/15/2015.	
61748A-AE-6	MORGAN STANLEY	06/07/2006	BEAR STEARNS SECURITIES		692,678	750,000	678,263	687,459		2,610		2,610		690,069				24,442	04/01/2014.	
62621D-AA-8	MUNI CORRECTIONS FIN 144A	08/01/2006	SINKING FUND REDEMPTION		245,694	245,694	245,694	245,694						245,694				20,810	08/01/2016.	
628530-AC-1	MYLAN LABS INC 144A	01/20/2006	EXCHANGE OF SECURITIES		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,698	08/15/2015.	
62886E-AC-2	NCR CORP.	10/26/2006	CITIGROUP INC.		1,553,565	1,500,000	1,493,188	1,495,811		920		920		1,496,730		56,835	56,835	93,813	06/15/2009.	
637432-DC-6	NATL RURAL UTILITIES	10/27/2006	UBS SECURITIES, LLC		482,285	500,000	499,835	499,864		12		12		499,876		(17,591)	(17,591)	27,708	03/01/2014.	
63934E-AK-4	NAVISTAR INTL	03/28/2006	SECURITY CALLED AT 100.000		250,000	250,000	252,352	252,218		(61)		(61)		252,157		(2,157)	(2,157)	8,811	03/01/2012.	
64952W-AA-1	NEW YORK LIFE GLOB FDG 144A	10/13/2006	GOLDMAN SACHS AND COMPANY		2,982,930	3,000,000	2,989,860	2,991,767		703		703		2,992,470		(9,540)	(9,540)	176,031	09/15/2013.	
651229-AB-2	NEWELL RUBBERMAID INC.	04/25/2006	BANK OF AMERICA		1,032,870	1,000,000	1,075,010	1,062,852		(2,787)		(2,787)		1,060,064		(27,194)	(27,194)	41,813	03/15/2012.	
655844-AD-1	NORFOLK STRRN CORP.	05/09/2006	UBS SECURITIES, LLC		2,789,725	2,500,000	2,638,160	2,631,373		(741)		(741)		2,630,632		159,094	159,094	134,427	02/15/2031.	
659421-AD-3	NORTH FORK BANKCORP INC.	10/26/2006	BANK OF AMERICA		1,521,060	1,500,000	1,515,115	1,511,349		(1,202)		(1,202)		1,510,147		10,914	10,914	106,484	08/15/2012.	
670877-AA-7	OMX TIMBER FIN INV LLC SER 1 144A	01/25/2006	LEHMAN BROTHERS INC.		1,479,975	1,500,000	1,500,000	1,500,000						1,500,000		(20,025)	(20,025)	20,325	01/29/2020.	
677071-AA-0	OHANA MILITARY 04 SER A CLASS I	04/03/2006	VARIOUS		493,330	500,000	500,000	500,000						500,000		(6,670)	(6,670)	13,829	10/01/2021.	
677071-AB-8	OHANA MILITARY 04 SER A CLASS I	04/03/2006	VARIOUS		510,640	500,000	500,000	500,000						500,000		10,640	10,640	15,275	10/01/2034.	
70530R-AA-6	APTS PVT	11/12/2006	SINKING FUND REDEMPTION		369,569	369,569	252,470	354,375		14,536		14,536		368,911		658	658		11/12/2014.	
741530-AF-9	PRIDE INTL INC.	12/06/2006	CREDIT SUISSE		156,000	150,000	162,069	160,712		(1,315)		(1,315)		159,397		(3,397)	(3,397)	15,549	07/15/2014.	
7425A0-AG-5	PRINCIPAL LIFE GLOB 144A	10/17/2006	JP MORGAN CHASE		2,342,880	2,250,000	2,232,883	2,238,123		3,001		3,001		2,239,423		103,457	103,457	166,016	02/15/2012.	
743410-AG-7	PROLOGIS TRUST 144A	07/27/2006	EXCHANGE OF SECURITIES		993,929	1,000,000	993,540	993,628		301		301		993,929				41,406	11/15/2015.	
744320-AC-9	PRUDENTIAL FINL	03/08/2006	GOLDMAN SACHS AND COMPANY		1,963,600	2,000,000	1,820,240	1,825,474		474		474		1,825,987		137,613	137,613	76,028	07/15/2033.	
744320-AH-8	PRUDENTIAL FINL	12/11/2006	GOLDMAN SACHS AND COMPANY		1,680,508	1,750,000	1,727,928	1,728,115		294		294		1,728,409		(47,902)	(47,902)	94,763		

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
902494-AM-5	TYSON FOODS INC.		03/16/2006	LEHMAN BROTHERS INC.		1,081,880	1,000,000	1,164,450	1,157,838		(5,268)		(5,268)		1,152,570					38,958	10/01/2011
902911-AC-0	UST INC.		10/26/2006	BNP PARIBAS		1,564,755	1,500,000	1,462,635	1,481,208		4,135		4,135		1,485,344					99,385	06/01/2009
907835-AA-0	UNION PAC CORP.		07/02/2006	SINKING FUND REDEMPTION.		18,442	18,442	18,442	18,442						18,442					754	01/02/2024
909317-AV-1	UNITED AIR LINES		01/24/2006	SECURITY CALLED AT 101.517		47,388	46,680	46,456	46,456						46,456						04/01/2011
909317-AW-9	UNITED AIR LINES		03/21/2006	UBS SECURITIES, LLC		47,866	49,494	41,239	41,239						41,239						01/01/2009
91019P-CJ-9	UNITED DOMINION REALTY (REIT)		03/01/2006	BANK OF AMERICA		1,450,770	1,500,000	1,475,080	1,478,177		397		397		1,478,573					30,139	01/15/2014
913017-BJ-7	UNITED TECH CORP.		11/10/2006	BANK OF AMERICA		1,979,300	2,000,000	1,984,720	1,984,868		189		189		1,985,057					112,200	05/01/2035
91345H-AT-2	UNIVERSAL CORP.		02/08/2006	VARIOUS		2,242,580	2,500,000	2,472,625	2,477,559		272		272		2,477,831					42,611	10/15/2013
913903-AM-2	UNIVERSAL HEALTH SVCS.		11/27/2006	BANK OF AMERICA		2,846,140	2,750,000	2,816,213	2,796,372		(6,284)		(6,284)		2,790,088					193,359	11/15/2011
925524-AH-3	CBS CORP.		12/14/2006	VARIOUS		6,941,710	6,500,000	7,495,558	7,457,496		(14,536)		(14,536)		7,442,960					680,531	07/30/2030
931142-CB-7	WAL MART STORES INC.		02/22/2006	WACHOVIA SECURITIES		3,114,538	3,250,000	3,014,018	3,014,593		538		538		3,015,131					80,391	09/01/2035
948741-AD-5	WEINGARTEN REALTY INV.		03/06/2006	JP MORGAN CHASE		1,066,900	1,000,000	999,726	999,845		4		4		999,830					45,500	07/15/2011
94973V-AH-0	WELLPOINT INC.		01/05/2006	GOLDMAN SACHS AND COMPANY		507,680	500,000	518,760	518,633		(6)		(6)		518,627					2,066	12/15/2034
949788-AE-3	WFMB 04-7 2A1		11/30/2006	VARIOUS		836,913		831,159	831,533		717		717		832,250					34,143	06/01/2019
962166-AW-4	WEYERHAEUSER CO.		02/08/2006	LEHMAN BROTHERS INC.		2,070,200	2,000,000	1,932,880	1,936,948		142		142		1,937,089					50,967	10/01/2027
962166-BR-4	WEYERHAEUSER CO.		02/08/2006	BEAR STEARNS SECURITIES		1,655,250	1,500,000	1,548,270	1,546,575		(72)		(72)		1,546,503					45,479	03/15/2032
97191A-AA-9	WILSHIRE LOUISIANA PTNRS IV LLC PVT.		10/19/2006	VARIOUS		40,372	40,372	40,937	40,398		(26)		(26)		40,372					1,955	04/19/2013
97202H-AA-6	WILSHIRE TEXAS PTNRS I LLC PVT.		11/30/2006	SINKING FUND REDEMPTION.		30,872	30,872	31,453	30,807		(111)		(111)		30,807					2,176	09/30/2011
983024-AK-6	WYETH 144A		02/14/2006	EXCHANGE OF SECURITIES		5,068,573	5,075,000	5,068,754	5,068,687		(114)		(114)		5,068,573					76,125	02/15/2036
008916-AC-2	AGRUM INC.		02/07/2006	MERRILL LYNCH		2,939,300	2,500,000	2,605,225	2,594,489		(203)		(203)		2,594,286					102,375	02/01/2027
01877K-AA-1	ALLIANCE PIPELINE LP 144A		06/30/2006	SINKING FUND REDEMPTION.		103,000	103,000	108,647	103,136		(136)		(136)		103,000					6,002	06/30/2015
12201P-AA-6	BURLINGTON RESOURCES FIN.		03/13/2006	JP MORGAN CHASE		606,395	500,000	510,475	510,130		(27)		(27)		510,102					96,293	12/01/2031
136375-BA-9	CANADIAN NATL RAILWAY CO.		09/13/2006	GOLDMAN SACHS AND COMPANY		8,308,200	7,500,000	7,483,775	7,487,769		445		445		7,488,214					593,583	07/15/2018
87971K-AE-7	TEMPEC INDUS INC.		09/15/2006	VARIOUS		14,250	25,000	15,969	16,069		210		210		16,279					1,017	03/15/2012
87971M-AC-7	TELLUS CORP.		05/25/2006	BANK OF AMERICA		4,930,065	4,500,000	4,784,900	4,687,043		(11,609)		(11,609)		4,675,434					175,000	06/01/2011
89352H-AA-7	TRANS CANADA PIPELINES		01/27/2006	BANK OF AMERICA		232,973	250,000	248,268	248,646		13		13		248,659					1,278	06/15/2013
02364W-AH-8	AMER MOVIL SA DE CV		09/22/2006	UBS SECURITIES, LLC		883,521	900,000	889,868	890,395		616		616		891,011					62,100	01/15/2015
06738C-AG-4	BARCLAYS BANK PLC 144A		08/17/2006	VARIOUS		4,017,343	3,750,000	3,862,310	3,862,043		(1,147)		(1,147)		3,860,896					93,182	06/15/2032
111021-AE-1	BRITISH TELECOM PLC		11/29/2006	BANK OF AMERICA		7,657,664	5,475,000	6,393,312	6,350,254		(11,774)		(11,774)		6,338,480					471,059	12/15/2030
143658-AH-5	CARNIVAL CORP.		10/03/2006	BARCLAYS CAPITAL		527,855	500,000	475,695	477,440		346		346		477,386					40,731	01/15/2028
19125C-AC-6	COCA COLA HBC FIN BV		10/27/2006	MERRILL LYNCH		490,890	500,000	514,765	512,380		(1,133)		(1,133)		511,248					28,757	09/17/2013
20847C-AC-2	CONSECO FUNDING LTD CBO UNITS 144A		01/02/2006	TRANSFER TO SCHEDULE BA		8,504,633	10,000,000	8,504,633	8,504,633						8,504,633						02/28/2015
219868-BK-1	CORP ANDINA DE FOMENTO		12/18/2006	VARIOUS		1,953,560	2,000,000	1,999,840	1,999,848		13		13		1,999,861					115,597	05/05/2015
21987B-AG-3	CODELCO INC 144A		02/15/2006	UBS SECURITIES, LLC		792,090	750,000	762,564	759,462		(155)		(155)		759,307					32,783	11/30/2012
233048-AA-5	DEV BK SINGAPORE 144A		01/01/2006	NAIC CLASSIFICATION CHANGE TO PREF STOCK		3,017,085	3,000,000	3,017,340	3,017,085						3,017,085						11/15/2019
25156P-AB-9	DEUTSCHE TELEKOM INT FIN.		10/27/2006	BANK OF AMERICA		6,532,380	6,000,000	6,389,380	6,237,294		(27,097)		(27,097)		6,210,197					373,333	06/15/2010
25156P-AD-5	DEUTSCHE TELEKOM INT FIN.		09/14/2006	UBS SECURITIES, LLC		1,297,570	1,000,000	1,003,140	1,003,058		(22)		(22)		1,003,036					74,000	06/01/2032
30215E-AG-2	EXPORT IMPORT BANK OF KOREA 144A		02/21/2006	UBS SECURITIES, LLC		997,210	1,000,000	997,000	997,455		37		37		997,492					28,292	02/10/2014
35177P-AK-3	FRANCE TELECOM		09/05/2006	VARIOUS		543,255	500,000	499,740	499,740						499,740					43,515	03/01/2011
456837-AC-7	ING GROEP NV		01/01/2006	NAIC CLASSIFICATION CHANGE TO PREF STOCK		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000						12/08/2049
656531-AF-7	NORSK HYDRO AS		05/18/2006	BANK OF AMERICA		1,561,426	1,460,000	1,397,512	1,407,786		1,107		1,107		1,408,893					83,690	01/15/2018
69829V-AD-7	PANAMERICAN BEVERAGES INC.		02/08/2006	BANK OF AMERICA		2,376,833	2,250,000	2,405,228	2,341,199		(2,779)		(2,779)		2,338,420					100,594	07/01/2009
71645W-AB-7	PETROBRAS INTL FIN		07/27/2006	TENDERED		2,053,380	1,750,000	1,746,238	1,747,723		185		185		1,747,907					180,578	07/06/2011
716743-AB-5	PETRONAS CAP LTD 144A		06/22/2006	CITIGROUP INC.		1,718,775	1,500,000	1,492,980	1,493,589		96		96		1,493,686					70,547	05/22/2022
74251U-AC-8	PRINCIPAL FINL GRP(AU) 144A		10/17/2006	JP MORGAN CHASE		2,953,610	2,750,000	3,100,460	2,956,492		(42,143)		(42,143)		2,914,349					266,215	08/15/2009
902118-AK-4	TYCO INTL GRP SA		08/09/2006	VARIOUS		6,563,560	6,000,000	6,196,180	6,189,392		(493)		(493)		6,188,899					367,049	01/15/2029
911271-AB-0	UNITED OVERSEAS BANK LTD 144A		01/01/2006	NAIC CLASSIFICATION CHANGE TO PREF STOCK		2,006,880	2,000,000	2,007,320	2,006,880						2,006,880						09/03/2019
4599999	Bonds - Industrial and Miscellaneous					430,023,475	417,268,075	425,257,881	424,206,311		(343,113)		(343,113)		423,642,514					19,258,772	XXX
00637H-AA-5	ADAMS SPRINGFIELD LLC (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION.		89,642	89,642	89,642	89,642						89,642					3,559	03/01/2019
055508-AB-7	BLM EL CENTRO (HOME DEPOT)		12/01/2006	VARIOUS		78,036	78,036	78,036	78,036						78,036					3,098	05/01/2027
125777-AA-6	GADFAM INC (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION.		52,951	52,951	52,951	52,951						52,951					2,235	04/01/2015
21136H-AA-7	CONTINENTAL 89 FUND LLC (KOHLS)		12/01/2006	SINKING FUND REDEMPTION.		213,052	213,052	213,052	213,052						213,052					8,754	06/01/2021
22247H-AA-1	ROBERT KORFF (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION.		164,720	164,720														

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
682378-AA-8	150 LEXINGTON ST LLC (KOHLS)		12/01/2006	SINKING FUND REDEMPTION		124,644	124,644	124,644	124,644						124,644				4,949	06/01/2022
685388-AA-2	ORANGEBURG HDGS LLC (LOWES)		12/01/2006	SINKING FUND REDEMPTION		53,591	53,591	53,591	53,591						53,591				2,091	04/01/2027
696428-AA-5	FOUNTAIN HILLS ASSOC (OSCO)		12/01/2006	SINKING FUND REDEMPTION		31,343	31,343	31,343	31,343						31,343				1,288	09/01/2019
719574-AA-8	PICERNE-MEADOWBROOK (STOP&SHOP)		12/01/2006	SINKING FUND REDEMPTION		75,119	75,119	75,119	75,119						75,119				3,902	10/01/2026
76130-AA-1	RETAIL TODAY-N OLMSTEAD (CVS)		12/01/2006	SINKING FUND REDEMPTION		115,182	115,182	115,182	115,182						115,182				4,573	11/01/2018
761308-AA-9	RETAIL TODAY (CVS)		12/01/2006	SINKING FUND REDEMPTION		76,775	76,775	76,775	76,775						76,775				3,048	11/01/2018
846838-AA-2	SPARTAN PETROLEUM CORP (AMOCO)		12/01/2006	SINKING FUND REDEMPTION		17,671	17,671	17,671	17,671						17,671				726	12/01/2021
880748-AA-0	TENYSON, LP (7-ELEVEN)		12/01/2006	SINKING FUND REDEMPTION		31,482	31,482	31,482	31,482						31,482				1,337	02/01/2022
892134-AA-0	TOWNCREEK-EXXON LTD.		12/01/2006	SINKING FUND REDEMPTION		24,885	24,885	24,885	24,885						24,885				1,109	04/01/2019
902068-AA-9	HAWKINS SMITH (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		59,393	59,393	59,393	59,393						59,393				2,753	06/01/2017
929498-AA-5	WN STATELINE LLC (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		82,946	82,946	82,946	82,946						82,946				3,110	10/01/2018
988828-AA-1	ZIP NO 123 LLC (HOME DEPOT)		12/01/2006	SINKING FUND REDEMPTION		47,605	47,605	47,605	47,605						47,605				1,903	01/01/2033
4699999	- Bonds - Credit Tenant Loans					2,099,140	2,100,302	2,100,302	2,100,302						2,100,302		(1,161)	(1,161)	87,810	XXX
6099997	- Bonds - Part 4					668,385,670	667,382,248	653,389,862	656,545,591		566,732	250,327	306,405		656,851,978		11,533,683	11,533,683	28,932,264	XXX
6099998	- Bonds - Part 5					112,554,583	110,981,595	113,004,700	113,004,700		(15,818)	186,067	(201,885)		112,802,813		(248,229)	(248,229)	1,982,482	XXX
6099999	- Total - Bonds					780,940,253	778,363,843	766,394,562	769,550,291		540,914	436,394	104,520		769,654,791		11,285,454	11,285,454	30,914,746	XXX
05576F-AA-7	BT INSTL CAP TRUST A 144A		11/07/2006	GOLDMAN SACHS AND COMPANY	1,000,000.000	1,041,330		1,031,260	1,026,348		(1,375)		(1,375)		1,024,973		16,357	16,357	76,181	XXX
060505-80-7	BANK OF AMER CORP		07/03/2006	SECURITY CALLED at 50.000	50,000.000	2,500,000		2,563,750	2,563,750						2,563,750		(63,750)	(63,750)	126,250	XXX
26156F-AA-1	DRESDNER FDG TRUST I AG 144A		06/15/2006	VARIOUS	7,000,000.000	7,892,035		7,601,100	7,570,284		(4,173)	(4,173)	(4,173)		7,566,111		325,924	325,924	258,568	XXX
33763D-AC-3	FIRSTAR CAP TRUST I SER B		11/07/2006	GOLDMAN SACHS AND COMPANY	2,500,000.000	2,608,250		2,555,675	2,545,558		(2,324)	(2,324)	(2,324)		2,543,234		65,016	65,016	187,778	XXX
84258P-AC-1	STHRN CO CAP TRUST I		01/12/2006	TENDERED	1,000,000.000	1,074,460		1,083,040	1,048,331		(197)	(197)	(197)		1,048,134		26,326	26,326	36,628	XXX
893473-AC-2	TRANSAMERICA CAP III		11/21/2006	TENDERED	3,500,000.000	4,355,540		3,595,270	3,592,883		(676)	(676)	(676)		3,592,206		763,334	763,334	271,323	XXX
94974Y-AA-8	WELLS FARGO CAP A 144A		11/20/2006	BANK OF AMERICA	5,750,000.000	5,974,394		5,841,080	5,825,094		(4,162)	(4,162)	(4,162)		5,820,931		153,462	153,462	435,832	XXX
05565A-AA-1	BNP PARIBAS 144A		06/16/2006	BARCLAYS CAPITAL	5,000,000.000	4,540,800		4,858,450	4,858,535		399	399	399		4,858,934		(318,134)	(318,134)	123,888	XXX
40427L-AA-2	HSBC CAP FDG LP 144A		06/21/2006	MORGAN STANLEY AND CO INC	3,000,000.000	3,352,320		3,431,830	3,251,769		(23,483)	(23,483)	(23,483)		3,228,286		124,034	124,034	283,228	XXX
635192-AA-5	NATL CAP TRUST II 144A		08/28/2006	UBS SECURITIES, LLC	5,000,000.000	4,728,900		4,975,500	4,975,506		139	139	139		4,975,645		(246,745)	(246,745)	193,534	XXX
6299999	- Preferred Stocks - Banks, Trust and Insurance Companies					38,068,029	XXX	37,536,955	37,258,058		(35,852)	(35,852)	(35,852)		37,222,204		845,824	845,824	1,993,210	XXX
6599997	- Preferred Stocks - Part 4					38,068,029	XXX	37,536,955	37,258,058		(35,852)	(35,852)	(35,852)		37,222,204		845,824	845,824	1,993,210	XXX
6599998	- Preferred Stocks - Part 5					1,367,430	XXX	1,500,000	1,500,000						1,500,000		(132,570)	(132,570)	34,587	XXX
6599999	- Total - Preferred Stocks					39,435,459	XXX	39,036,955	38,758,058		(35,852)	(35,852)	(35,852)		38,722,204		713,254	713,254	2,027,797	XXX
652526-10-4	NEWTEK BUSINESS SVCS INC		08/16/2006	LABRANCHE FINANCIAL SERVICES INC	6,000.000	9,352		11,580	11,580		(11,580)	(11,580)	(11,580)				9,352	9,352		XXX
6899999	- Common Stocks - Industrial and Miscellaneous					9,352	XXX	11,580	11,580		(11,580)	(11,580)	(11,580)				9,352	9,352		XXX
7299997	- Common Stocks - Part 4					9,352	XXX	11,580	11,580		(11,580)	(11,580)	(11,580)				9,352	9,352		XXX
7299998	- Common Stocks - Part 5					5,114	XXX										5,114	5,114		XXX
7299999	- Total - Common Stocks					14,466	XXX	11,580	11,580		(11,580)	(11,580)	(11,580)				14,466	14,466		XXX
7399999	- Total - Preferred and Common Stocks					39,449,925	XXX	39,036,955	38,769,638		(35,852)	(35,852)	(35,852)		38,722,204		727,720	727,720	2,027,797	XXX
7499999	Totals					820,390,178	XXX	805,431,517	808,319,929		(11,580)	505,062	436,394	57,088	808,376,995		12,013,174	12,013,174	32,942,543	XXX

E12.6

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal Date	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.						
011903-BJ-4	AK INDL DEV & EXPT AUTH REV		12/08/2006	DAIN RAUSCHER WESSELL	12/27/2006	DAIN RAUSCHER WESSELL	3,000,000	2,870,910	2,798,520	2,871,137			227					(72,617)	(72,617)	52,117	40,928
3199999	Bonds - Special Revenue						3,000,000	2,870,910	2,798,520	2,871,137			227					(72,617)	(72,617)	52,117	40,928
641423-BL-1	NEVADA PWR CO 144A		01/10/2006	MERRILL LYNCH	10/18/2006	EXCHANGE OF SECURITIES	250,000	249,353	249,430	249,430			78							11,156	
3899999	Bonds - Public Utilities						250,000	249,353	249,430	249,430			78							11,156	
00209A-AE-6	AT&T WIRELESS SVCS INC		02/16/2006	JP MORGAN CHASE	03/13/2006	MERRILL LYNCH	1,500,000	1,665,075	1,648,290	1,663,181		(1,894)						(14,891)	(14,891)	63,984	56,109
002824-AT-7	ABBOTT LABS		05/09/2006	MORGAN STANLEY AND CO INC	08/18/2006	MERRILL LYNCH	1,000,000	999,100	1,019,180	999,123		23						20,057	20,057	16,483	
026874-AY-3	AMER INTL GRP 144A		04/12/2006	JP MORGAN CHASE	08/30/2006	VARIOUS	2,500,000	2,487,175	2,490,848	2,487,240		65						3,609	3,609	34,549	
026874-AZ-0	AMER INTL GRP		08/30/2006	EXCHANGE OF SECURITIES	11/28/2006	GOLDMAN SACHS AND COMPANY	1,500,000	1,492,368	1,637,880	1,492,583		215						145,297	145,297	57,552	33,854
030287-AA-4	AMER TRANS AIR SER 1996 1A 144A		01/05/2006	BANK OF NEW YORK	08/30/2006	VARIOUS	81,595	70,172	81,595	71,799		1,628						9,795	9,795	3,519	234
03073E-AE-5	AMERISOURCEBERGEN CORP 144A		03/23/2006	BARCLAYS CAPITAL	07/21/2006	EXCHANGE OF SECURITIES	1,000,000	999,250	999,287	999,287		37								20,563	2,122
035229-C0-4	ANHEUSER BUSCH		04/19/2006	JP MORGAN CHASE	05/19/2006	BEAR STEARNS SECURITIES	1,000,000	978,170	976,290	978,239		69						(1,949)	(1,949)	21,321	16,363
035229-CV-3	ANHEUSER BUSCH		02/16/2006	BANK OF AMERICA	05/19/2006	BARCLAYS CAPITAL	250,000	244,350	235,615	244,469		119						(8,854)	(8,854)	7,680	4,454
039483-AT-9	ARCHER DANIELS MIDLAND		07/17/2006	GOLDMAN SACHS AND COMPANY	11/17/2006	BANK OF AMERICA	1,150,000	1,117,754	1,186,237	1,118,047		293						68,190	68,190	43,416	20,665
04939M-AA-7	ATLAS PIPELINE PTRNS 144A		03/07/2006	LEHMAN BROTHERS INC	08/21/2006	EXCHANGE OF SECURITIES	500,000	525,000	523,976	523,976		(1,024)								27,196	9,028
05348E-AL-3	AVALONBAY COMMUNITIES		09/18/2006	MORGAN STANLEY AND CO INC	09/18/2006	BANK OF AMERICA	4,000,000	3,979,120	3,988,080	3,979,120								8,960	8,960		
14911R-AJ-8	CATERPILLAR FINL SVC CORP		02/16/2006	MERRILL LYNCH	08/03/2006	JBS SECURITIES, LLC	2,000,000	1,900,520	1,851,840	1,904,565		4,045						(52,725)	(52,725)	63,465	20,813
224044-BE-6	COX COMM INC		02/03/2006	WACHOVIA SECURITIES	11/08/2006	BARCLAYS CAPITAL	2,000,000	2,126,460	2,141,320	2,114,484		(11,976)						26,836	26,836	159,125	50,271
224044-BF-3	COX COMM INC		11/08/2006	BARCLAYS CAPITAL	12/01/2006	VARIOUS	2,000,000	1,880,340	1,894,440	1,881,155		815						13,286	13,286	46,250	41,625
244199-AA-5	DEERE & CO		12/01/2006	GOLDMAN SACHS AND COMPANY	12/19/2006	BEAR STEARNS SECURITIES	1,000,000	1,135,550	1,108,890	1,135,418		(132)						(26,528)	(26,528)	14,738	11,826
244199-BA-2	DEERE & CO		05/01/2006	BARCLAYS CAPITAL	12/01/2006	GOLDMAN SACHS AND COMPANY	1,000,000	1,120,980	1,219,580	1,119,843		(1,137)						99,737	99,737	54,031	12,073
25468P-CE-4	WALT DISNEY CO		09/06/2006	CITIGROUP INC	09/13/2006	VARIOUS	1,500,000	1,494,315	1,497,090	1,494,318		3						2,772	2,772	469	
26441Y-AM-9	DUKE REALTY CORP		08/17/2006	JP MORGAN CHASE	09/13/2006	MORGAN STANLEY AND CO INC	3,000,000	2,988,750	3,015,420	2,988,787		37						26,633	26,633	9,917	
26882P-AT-9	ERAC USA FIN CO 144A		01/25/2006	BANK OF AMERICA	04/24/2006	BARCLAYS CAPITAL	500,000	513,185	489,960	512,977		(208)						(23,017)	(23,017)	13,275	6,146
29078E-AA-3	EMBARQ CORP		06/20/2006	BANK OF AMERICA	07/11/2006	GOLDMAN SACHS AND COMPANY	1,000,000	980,450	1,002,940	980,485		35								12,659	7,995
36804P-AJ-5	GATX FINL CORP 144A		02/27/2006	CITIGROUP INC	07/31/2006	EXCHANGE OF SECURITIES	7,000,000	6,979,560	6,980,166	6,980,166		606						22,455	22,455	166,911	
38141G-CU-6	GOLDMAN SACHS GRP INC		01/30/2006	GOLDMAN SACHS AND COMPANY	10/31/2006	GOLDMAN SACHS AND COMPANY	500,000	519,310	513,995	519,095		(215)						(5,100)	(5,100)	37,260	14,207
404119-AR-0	HCA INC		02/03/2006	CITIGROUP INC	07/21/2006	CITIGROUP INC	1,250,000	1,244,625	1,082,400	1,244,828		203						(162,428)	(162,428)	37,917	
413627-AW-0	HARRAHS OPER CO INC		08/23/2006	BANK OF AMERICA	10/03/2006	JP MORGAN CHASE	2,250,000	2,063,138	1,878,438	1,878,276		1,205	186,067					162	162	66,484	52,828
413627-AX-8	HARRAHS OPER CO INC		06/02/2006	VARIOUS	08/23/2006	BANK OF AMERICA	4,000,000	3,968,490	3,926,400	3,968,951		461						(42,551)	(42,551)	57,056	
416515-AS-3	HARTFORD FINL SVCS GRP		09/28/2006	BANK OF AMERICA	09/28/2006	GOLDMAN SACHS AND COMPANY	2,500,000	2,484,000	2,497,150	2,484,000								13,150	13,150		
437076-AS-1	HOME DEPOT INC		12/13/2006	LEHMAN BROTHERS INC	12/14/2006	JBS SECURITIES, LLC	3,500,000	3,451,000	3,468,360	3,451,000		17						17,360	17,360		
441577-AA-1	HOUGHTON MIFFLIN CO 144A		07/12/2006	DEUTSCHE BANK	10/17/2006	DEUTSCHE BANK	50,000	49,000	49,635	49,61		61						574	574	2,740	
487836-AT-5	KELLOGG CO SER B		01/10/2006	CS FIRST BOSTON	09/14/2006	WACHOVIA SECURITIES	1,500,000	1,849,410	1,784,865	1,845,219		(4,191)						(60,354)	(60,354)	108,025	31,663
50540R-AD-4	LABORATORY CORP OF AMER		04/26/2006	GOLDMAN SACHS AND COMPANY	08/01/2006	VARIOUS	1,000,000	958,940	950,920	960,279		1,339						(9,359)	(9,359)	27,500	13,750
539830-AQ-2	LOCKHEED MARTIN CORP 144A		08/29/2006	DEUTSCHE BANK	12/20/2006	EXCHANGE OF SECURITIES	5,000,000	5,086,250	5,085,946	5,085,946		(304)								93,958	854
552953-AX-9	MGM MIRAGE INC 144A		03/22/2006	BANK OF AMERICA	09/07/2006	EXCHANGE OF SECURITIES	350,000	350,000	350,000	350,000										10,160	
638585-AU-3	NATIONSBANK CORP		03/01/2006	BEAR STEARNS SECURITIES	04/20/2006	BANK OF AMERICA	2,000,000	2,375,660	2,295,020	2,372,049		(3,611)						(77,029)	(77,029)	95,333	74,100
641423-BM-9	NEVADA PWR CO		10/18/2006	EXCHANGE OF SECURITIES	10/30/2006	LEHMAN BROTHERS INC	250,000	249,430	250,530	249,433		3						1,097	1,097	1,942	1,364
68402L-AB-0	ORACLE CORP 144A		01/10/2006	CITIGROUP INC	06/16/2006	EXCHANGE OF SECURITIES	1,000,000	994,470	994,654	994,654		184								22,313	
70645J-AP-7	PEMEX PROJ FDG MASTER TR 144A		01/19/2006	UBS SECURITIES, LLC	02/16/2006	EXCHANGE OF SECURITIES	2,000,000	1,997,020	1,997,055	1,997,055		35								19,486	12,458
70645J-AT-9	PEMEX PROJ FDG MASTER TR 144A		08/23/2006	UBS SECURITIES, LLC	12/11/2006	EXCHANGE OF SECURITIES	750,000	733,320	733,471	733,471		151								24,292	10,076
783764-AL-7	RYLAND GRP		03/03/2006	UBS SECURITIES, LLC	05/30/2006	BARCLAYS CAPITAL	500,000	474,425	469,410	475,270		845						(5,860)	(5,860)	14,707	8,436
817609-AB-6	SERVICEMASTER CO LP		09/08/2006	BANK OF AMERICA	11/28/2006	GOLDMAN SACHS AND COMPANY	1,000,000	1,047,830	925,000	1,047,648		(182)						(122,648)	(122,648)	21,936	5,794
834260-AB-7	SOLO CUP CO		06/20/2006	LEHMAN BROTHERS INC	12/01/2006	WACHOVIA SECURITIES	50,000	43,125	42,813	43,406		281						(593)	(593)	3,435	1,511
84265V-AC-9	STRN COPPER CORP 144A		05/04/2006	CITIGROUP INC	05/05/2006	CREDIT SUISSE	500,000	486,490	492,295	486,491		1						5,804	5,804	10,729	10,625
852060-AD-4	SPRINT CAP CORP		05/18/2006	UBS SECURITIES, LLC	08/03/2006	BANK OF AMERICA	1,500,000	1,518,180	1,510,710	1,518,122		(58)						(7,412)	(7,412)	23,776	2,292
903312-AA-4	USB REALTY 144A		12/18/2006	CREDIT SUISSE	12/19/2006	UBS SECURITIES, LLC	1,500,000	1,499,940	1,511,985	1,499,940								12,045	12,045		
90520G-AA-4	UNION BANK OF CA		05/08/2006	MERRILL LYNCH	05/30/2006	GOLDMAN SACHS AND COMPANY	750,000	747,045	746,415	747,057		12						(642)	(642)	2,479	
907770-BE-0	UNION OIL CO OF CALIFORNIA		05/01/2006	BANK OF AMERICA	05/23/2006	TENDERED	1,000,000	1,165,910	1,201,990	1,165,756		(154)						36,234	36,234	20,417	16,458
925524-AW-0	VJACOM INC 144A		04/06/2006	VARIOUS	10/27/2006	EXCHANGE OF SECURITIES	2,000,000	1,979,970	1,980,204	1,980,204		234								74,479	
93935J-AA-1	WASHINGTON MUTUAL PFD FDG I		12/06/2006	CREDIT SUISSE	12/06/2006	DAIN RAUSCHER WESSELL	1,000,000	1,000,000	1,015,830	1,000,000											

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal Date	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.							
25243Y-AJ-8	DJAGEO CAP PLC	F	09/25/2006	GOLDMAN SACHS AND COMPANY	11/02/2006	UBS SECURITIES, LLC	3,000,000	2,992,230	2,986,680	2,992,297		.67		.67			(5,617)	(5,617)		17,875		
45820E-AH-5	INTELSAT LTD	F	03/15/2006	CITIGROUP INC	09/13/2006	JP MORGAN CHASE	50,000	37,500	40,500	38,039		539		539			2,461	2,461		2,862	1,255	
48632F-AB-7	KAUPTHING BANK 144A	F	09/27/2006	MERRILL LYNCH	09/27/2006	CREDIT SUISSE	8,000,000	7,986,400	8,007,680	7,986,400							21,280	21,280				
91911T-AF-0	VALE OVERSEAS LTD	F	01/06/2006	UBS SECURITIES, LLC	11/16/2006	LEHMAN BROTHERS INC	500,000	500,750	501,090	500,704		(46)		(46)			386	386		26,997	87	
665422-AA-8	NOBLE CORP	F	05/23/2006	GOLDMAN SACHS AND COMPANY	07/11/2006	MERRILL LYNCH	3,000,000	2,997,420	2,958,570	2,997,467		.47		.47			(38,897)	(38,897)		22,521		
4599999 - Bonds - Industrial and Miscellaneous							107,731,595	109,884,437	109,506,633	109,682,246		(16,123)	186,067	(202,190)			(175,612)	(175,612)		1,919,209	629,534	
6099998 - Subtotal Bonds							110,981,595	113,004,700	112,554,583	112,802,813		(15,818)	186,067	(201,885)			(248,229)	(248,229)		1,982,482	670,462	
055967-AA-1	BANK OF IRELAND CAP FDG 144A	F	01/20/2006	MERRILL LYNCH	06/21/2006	GOLDMAN SACHS AND COMPANY	1,500,000,000	1,500,000	1,367,430	1,500,000							(132,570)	(132,570)		34,587		
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies								1,500,000	1,367,430	1,500,000								(132,570)	(132,570)		34,587	
6599998 - Total - Preferred Stocks								1,500,000	1,367,430	1,500,000								(132,570)	(132,570)		34,587	
812350-10-6	SEARS HLDGS CORP		06/29/2006	EXCHANGE OF SECURITIES	07/21/2006	LABRANCHE FINANCIAL SERVICES INC	37,000			5,114							5,114	5,114				
6899999 - Common Stocks - Industrial and Miscellaneous										5,114								5,114	5,114			
7299998 - Total - Common Stocks										5,114								5,114	5,114			
7399999 - Subtotal-Stocks								1,500,000	1,372,544	1,500,000							(127,456)	(127,456)		34,587		
7499999 Totals								114,504,700	113,927,127	114,302,813			(15,818)	186,067	(201,885)			(375,685)	(375,685)		2,017,069	670,462

E13.1

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Admitted Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book / Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
NONE									
1999999 Totals								XXX	XXX

- 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: \$ _____
- 2. Total amount of intangible assets nonadmitted: \$ _____

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total				XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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 B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	How Paid	Gross Amount Received	Paid for Accrued Interest
COLUMBIA TREASURY RSV CAP FUND.....			12/29/2006	BANK OF NEW YORK.....	12/31/2007	20,800,000					20,800,000	20,800,000			.5.090	.5.090	MON		
EVERGREEN INST TREAS MMKT IV.....			12/04/2006	US BANK.....	12/31/2007	10,744					10,744	10,744			.4.950	.4.950	MON	.76	
7999999 - Exempt Money Market Mutual Funds						20,810,744					XXX	20,810,744			XXX	XXX	XXX	.76	
JP MORGAN PRIME MMKT INST FUND.....			12/29/2006	BANK OF NEW YORK.....	12/31/2007	5,562,000					5,562,000	5,562,000			.5.180	.5.180	MON		
8099999 - Class One Money Market Mutual Funds						5,562,000					XXX	5,562,000			XXX	XXX	XXX		
8299999 Totals						26,372,744					XXX	26,372,744			XXX	XXX	XXX	.76	

E15

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part B - Section 3

NONE

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
US TREASURY NOTE 912828FF2	2,343,000	04/02/2007	N/A	06/16/2006	MERRILL LYNCH	81,567	81,567		(83)	(83)				5,922
US TREASURY NOTE 912828F08	1,701,000	10/15/2007	N/A	11/02/2006	MERRILL LYNCH	(52,058)	(52,058)		(44,337)	(44,337)				7,607
US TREASURY NOTE 912828F08	5,541,000	07/02/2007	N/A	09/27/2006	CANTOR FITZGERALD	(108,053)	(108,053)		(73,910)	(73,910)				19,753
US TREASURY NOTE 912828FF2	889,000	03/01/2007	N/A	12/01/2006	MERRILL LYNCH	(20,304)	(20,304)		(816)	(816)				1,815
US TREASURY NOTE 912828FF2	1,525,000	01/12/2007	N/A	12/07/2006	MERRILL LYNCH	(36,048)	(36,048)		(7,896)	(7,896)				1,392
US TREASURY NOTE 912828F08	1,168,000	01/08/2007	N/A	12/08/2006	MERRILL LYNCH	(41,378)	(41,378)		(21,678)	(21,678)				871
US TREASURY NOTE 912828F08	1,540,000	01/16/2007	N/A	12/14/2006	MERRILL LYNCH	(55,744)	(55,744)		(41,763)	(41,763)				1,623
US TREASURY NOTE 912828F08	1,945,000	01/19/2007	N/A	12/19/2006	MERRILL LYNCH	(71,382)	(71,382)		(53,655)	(53,655)				2,234
US TREASURY NOTE 912828FF2	2,528,000	01/22/2007	N/A	12/21/2006	MERRILL LYNCH	(64,456)	(64,456)		(40,886)	(40,886)				3,125
US TREASURY NOTE 912828FF2	2,820,000	03/01/2007	N/A	10/05/2006	MERRILL LYNCH	(41,369)	(41,369)		(17,784)	(17,784)				5,756
US TREASURY NOTE 912828FF2	520,000	04/16/2007	N/A	06/09/2006	MERRILL LYNCH	17,066	17,066		5,897	5,897				1,411
1199999 - Subtotal - Forwards - Other Derivative Transactions						(392,158)	(392,158)	XXX	(296,913)	(296,913)				51,509
1299999 - Subtotal - Forwards						(392,158)	(392,158)	XXX	(296,913)	(296,913)				51,509
2599999 - Subtotal - Hedging Transactions								XXX						
2799999 - Subtotal - Other Derivative Transactions						(392,158)	(392,158)	XXX	(296,913)	(296,913)				51,509
9999999 - Totals						(392,158)	(392,158)	XXX	(296,913)	(296,913)				51,509

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE DB - PART C- SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
US TREASURY NOTE 912828EN6	506,000	04/21/2006	N/A	03/22/2006	MERRILL LYNCH	3,808
US TREASURY NOTE 912828EW6	1,887,000	11/08/2006	N/A	05/09/2006	MERRILL LYNCH	56,661
US TREASURY NOTE 912828FF2	2,343,000	04/02/2007	N/A	06/16/2006	MERRILL LYNCH	81,567
US TREASURY NOTE 912828FF2	2,097,000	11/13/2006	N/A	08/07/2006	MERRILL LYNCH	16,134
US TREASURY NOTE 912828FF2	1,563,000	09/22/2006	N/A	08/25/2006	COUNTRYWIDE FUNDING	265
US TREASURY NOTE 912828F08	4,565,000	11/20/2006	N/A	09/19/2006	MERRILL LYNCH	(112,266)
US TREASURY NOTE 912828F08	2,644,000	10/17/2006	N/A	10/13/2006	MERRILL LYNCH	(72,715)
US TREASURY NOTE 912828FF2	2,749,000	11/30/2006	N/A	10/25/2006	MERRILL LYNCH	12,695
US TREASURY NOTE 912828EN6	3,344,000	04/28/2006	N/A	03/31/2006	COUNTRYWIDE FUNDING	2,568
US TREASURY NOTE 912828FF2	1,460,000	09/07/2006	N/A	05/19/2006	MERRILL LYNCH	11,352
US TREASURY NOTE 912828FF2	3,740,000	08/16/2006	N/A	06/16/2006	MERRILL LYNCH	31,442
US TREASURY NOTE 912828FF2	2,203,000	10/06/2006	N/A	08/08/2006	MERRILL LYNCH	17,675
US TREASURY NOTE 912828FF2	4,243,000	10/03/2006	N/A	08/28/2006	MERRILL LYNCH	(86,940)
US TREASURY NOTE 912828FF2	1,303,000	10/16/2006	N/A	09/22/2006	MERRILL LYNCH	(50,180)
US TREASURY NOTE 912828F08	1,279,000	10/26/2006	N/A	10/16/2006	MERRILL LYNCH	(35,725)
US TREASURY NOTE 912828F08	1,701,000	10/15/2007	N/A	11/02/2006	MERRILL LYNCH	(52,058)
US TREASURY NOTE 912828EW6	2,330,000	07/10/2006	N/A	04/17/2006	MERRILL LYNCH	18,449
US TREASURY NOTE 912828FF2	1,410,000	08/21/2006	N/A	05/19/2006	MERRILL LYNCH	12,505
US TREASURY NOTE 912828FF2	4,913,000	08/23/2006	N/A	06/22/2006	CANTOR FITZGERALD	14,001
US TREASURY NOTE 912828FF2	2,773,000	09/06/2006	N/A	08/08/2006	MERRILL LYNCH	21,815
US TREASURY NOTE 912828F08	3,468,000	10/16/2006	N/A	08/29/2006	MERRILL LYNCH	(68,445)
US TREASURY NOTE 912828FF2	2,819,000	10/20/2006	N/A	09/25/2006	MERRILL LYNCH	(58,615)
US TREASURY NOTE 912828F08	2,204,000	11/20/2006	N/A	10/17/2006	MERRILL LYNCH	(61,933)
US TREASURY NOTE 912828FF2	1,501,000	12/07/2006	N/A	11/02/2006	MERRILL LYNCH	(27,882)
US TREASURY NOTE 912828FF2	471,000	06/23/2006	N/A	05/25/2006	MERRILL LYNCH	3,253
US TREASURY NOTE 912828FF2	2,729,000	09/05/2006	N/A	07/05/2006	MERRILL LYNCH	18,187
US TREASURY NOTE 912828FF2	2,123,000	10/10/2006	N/A	08/10/2006	MERRILL LYNCH	14,451
US TREASURY NOTE 912828F08	2,644,000	10/13/2006	N/A	08/29/2006	MERRILL LYNCH	(52,679)
US TREASURY NOTE 912828F08	5,541,000	07/02/2007	N/A	09/27/2006	CANTOR FITZGERALD	(108,053)
US TREASURY NOTE 912828FF2	2,819,000	10/30/2006	N/A	10/20/2006	MERRILL LYNCH	(118,617)
US TREASURY NOTE 912828FF2	889,000	03/01/2007	N/A	12/01/2006	MERRILL LYNCH	(20,304)
US TREASURY NOTE 912828FF2	1,525,000	01/12/2007	N/A	12/07/2006	MERRILL LYNCH	(36,048)
US TREASURY NOTE 912828F08	1,168,000	01/08/2007	N/A	12/08/2006	MERRILL LYNCH	(41,378)
US TREASURY NOTE 912828F08	1,540,000	01/16/2007	N/A	12/14/2006	MERRILL LYNCH	(55,744)
US TREASURY NOTE 912828EW6	438,000	05/30/2006	N/A	04/21/2006	MERRILL LYNCH	3,415
US TREASURY NOTE 912828FF2	301,000	07/19/2006	N/A	05/30/2006	MERRILL LYNCH	2,151
US TREASURY NOTE 912828FF2	1,363,000	08/10/2006	N/A	07/10/2006	MERRILL LYNCH	(810)
US TREASURY NOTE 912828FF2	3,219,000	09/12/2006	N/A	08/14/2006	CANTOR FITZGERALD	2,083
US TREASURY NOTE 912828FF2	2,776,000	10/05/2006	N/A	09/05/2006	MERRILL LYNCH	(99,445)
US TREASURY NOTE 912828F08	1,254,000	10/16/2006	N/A	10/02/2006	MERRILL LYNCH	(33,101)
US TREASURY NOTE 912828FF2	1,480,000	10/31/2006	N/A	10/20/2006	MERRILL LYNCH	(62,275)
US TREASURY NOTE 912828F08	1,945,000	01/19/2007	N/A	12/19/2006	MERRILL LYNCH	(71,382)
US TREASURY NOTE 912828FF2	2,528,000	01/22/2007	N/A	12/21/2006	MERRILL LYNCH	(64,456)
US TREASURY NOTE 912828EW6	1,089,000	05/01/2006	N/A	04/24/2006	MERRILL LYNCH	(663)
US TREASURY NOTE 912828FF2	1,716,000	09/15/2006	N/A	06/05/2006	MERRILL LYNCH	15,388
US TREASURY NOTE 912828FF2	1,978,000	08/01/2006	N/A	07/10/2006	MERRILL LYNCH	370
US TREASURY NOTE 912828FF2	3,687,000	09/25/2006	N/A	08/16/2006	MERRILL LYNCH	29,011
US TREASURY NOTE 912828FF2	1,480,000	10/06/2006	N/A	09/06/2006	MERRILL LYNCH	(53,104)
US TREASURY NOTE 912828EW6	476,000	11/02/2006	N/A	10/02/2006	MERRILL LYNCH	(12,025)
US TREASURY NOTE 912828F08	2,051,000	12/19/2006	N/A	11/20/2006	MERRILL LYNCH	(67,372)
US TREASURY NOTE 912828F08	4,599,000	12/15/2006	N/A	11/20/2006	MERRILL LYNCH	(151,450)
US TREASURY NOTE 912828EN6	3,211,000	05/01/2006	N/A	04/04/2006	MERRILL LYNCH	21,987
US TREASURY NOTE 912828EW6	3,250,000	05/26/2006	N/A	04/28/2006	COUNTRYWIDE FUNDING	(593)
US TREASURY NOTE 912828FF2	2,045,000	07/10/2006	N/A	06/06/2006	MERRILL LYNCH	16,136
US TREASURY NOTE 912828FF2	155,000	07/31/2006	N/A	07/19/2006	MERRILL LYNCH	1,239
US TREASURY NOTE 912828F08	3,340,000	12/29/2006	N/A	08/17/2006	MERRILL LYNCH	(1,407)
US TREASURY NOTE 912828FF2	1,242,000	10/02/2006	N/A	09/07/2006	MERRILL LYNCH	(44,838)
US TREASURY NOTE 912828FF2	1,244,000	12/01/2006	N/A	10/02/2006	MERRILL LYNCH	(17,729)
US TREASURY NOTE 912828EW6	2,498,000	06/06/2006	N/A	05/01/2006	MERRILL LYNCH	21,676
US TREASURY NOTE 912828FF2	2,787,000	08/08/2006	N/A	06/08/2006	COUNTRYWIDE FUNDING	6,844
US TREASURY NOTE 912828FF2	4,329,000	08/21/2006	N/A	07/21/2006	COUNTRYWIDE FUNDING	(3,647)

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE DB - PART C- SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
US TREASURY NOTE 912828FF2.....	4,214,000	08/28/2006	N/A	08/21/2006	COUNTRYWIDE FUNDING.....	429
US TREASURY NOTE 912828F08.....	5,541,000	10/18/2006	N/A	09/12/2006	MERRILL LYNCH.....	(130,549)
US TREASURY NOTE 912828FF2.....	2,820,000	03/01/2007	N/A	10/05/2006	MERRILL LYNCH.....	(41,369)
US TREASURY NOTE 912828F08.....	1,289,000	12/08/2006	N/A	11/22/2006	MERRILL LYNCH.....	(42,790)
US TREASURY NOTE 912828EW6.....	1,091,000	05/25/2006	N/A	05/01/2006	MERRILL LYNCH.....	9,467
US TREASURY NOTE 912828FF2.....	520,000	04/16/2007	N/A	06/09/2006	MERRILL LYNCH.....	17,066
US TREASURY NOTE 912828FF2.....	1,919,000	09/29/2006	N/A	07/31/2006	COUNTRYWIDE FUNDING.....	(1,056)
US TREASURY NOTE 912828FF2.....	4,732,000	11/01/2006	N/A	08/23/2006	MERRILL LYNCH.....	40,569
US TREASURY NOTE 912828FF2.....	3,098,000	11/02/2006	N/A	09/12/2006	MERRILL LYNCH.....	(113,985)
US TREASURY NOTE 912828FF2.....	1,480,000	10/20/2006	N/A	10/06/2006	MERRILL LYNCH.....	(59,611)
US TREASURY NOTE 912828F08.....	1,279,000	11/22/2006	N/A	10/26/2006	MERRILL LYNCH.....	(25,339)
US TREASURY NOTE 912828EW6.....	471,000	10/02/2006	N/A	05/03/2006	MERRILL LYNCH.....	14,935
US TREASURY NOTE 912828FF2.....	3,194,000	08/14/2006	N/A	06/12/2006	CANTOR FITZGERALD.....	499
US TREASURY NOTE 912828FF2.....	1,856,000	08/25/2006	N/A	08/01/2006	MERRILL LYNCH.....	16,120
US TREASURY NOTE 912828F08.....	1,274,000	10/02/2006	N/A	08/24/2006	COUNTRYWIDE FUNDING.....	(891)
US TREASURY NOTE 912828FF2.....	1,726,000	09/29/2006	N/A	09/15/2006	MERRILL LYNCH.....	(64,366)
US TREASURY NOTE 912828FF2.....	2,661,000	12/21/2006	N/A	11/30/2006	MERRILL LYNCH.....	(60,164)
US TREASURY NOTE 912828EN6.....	5,976,000	04/04/2006	N/A	01/05/2006	MERRILL LYNCH.....	52,878
US TREASURY NOTE 912828EN6.....	2,634,000	01/27/2006	N/A	01/13/2006	MERRILL LYNCH.....	17,236
US TREASURY NOTE 912828EN6.....	3,297,000	02/01/2006	N/A	01/24/2006	COUNTRYWIDE FUNDING.....	(2,311)
US TREASURY NOTE 912828EN6.....	1,950,000	05/15/2006	N/A	01/24/2006	MERRILL LYNCH.....	59,226
US TREASURY NOTE 912828EN6.....	786,000	02/01/2006	N/A	01/27/2006	MERRILL LYNCH.....	5,838
US TREASURY NOTE 912828EN6.....	3,362,000	03/01/2006	N/A	02/01/2006	COUNTRYWIDE FUNDING.....	78
US TREASURY NOTE 912828EN6.....	786,000	02/27/2006	N/A	02/01/2006	MERRILL LYNCH.....	7,141
US TREASURY NOTE 912828EW6.....	2,775,000	05/03/2006	N/A	02/14/2006	MERRILL LYNCH.....	24,715
US TREASURY NOTE 912828EN6.....	635,000	03/22/2006	N/A	02/27/2006	MERRILL LYNCH.....	5,602
US TREASURY NOTE 912828EN6.....	3,384,000	03/31/2006	N/A	03/01/2006	COUNTRYWIDE FUNDING.....	34,830
US TREASURY NOTE 912828EN6.....	2,276,000	03/30/2006	N/A	03/02/2006	MERRILL LYNCH.....	20,120
US TREASURY NOTE 912828EN6.....	2,038,000	04/24/2006	N/A	03/02/2006	MERRILL LYNCH.....	17,698
US TREASURY NOTE 912828EW6.....	6,898,000	06/16/2006	N/A	03/16/2006	BANK OF AMERICA.....	52,956
US TREASURY NOTE 912828EN6.....	2,552,000	04/17/2006	N/A	03/16/2006	MERRILL LYNCH.....	23,502
US TREASURY NOTE 912828EN6.....	2,043,000	06/01/2006	N/A	05/15/2006	MERRILL LYNCH.....	45,968
US TREASURY NOTE 912828DM9.....	5,419,000	02/17/2006	N/A	01/15/2006	MERRILL LYNCH.....	108,380
1199999 - Subtotal - Forwards - Other Derivative Transactions						(1,253,925)
1299999 - Subtotal - Forwards						(1,253,925)
2599999 - Subtotal - Hedging Transactions						
2799999 - Subtotal - Other Derivative Transactions						(1,253,925)
9999999 - Totals						(1,253,925)

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received or (Paid) on Terminations	13 Increase (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
US TREASURY NOTE 912828EN6	506,000	04/21/2006	N/A	03/22/2006	MERRILL LYNCH	3,808	MATURITY	04/21/2006	3,808		14,914		11,106			
US TREASURY NOTE 912828EW6	1,887,000	11/08/2006	N/A	05/09/2006	MERRILL LYNCH	56,661	MATURITY	11/08/2006	56,661		(12,301)		(68,962)			
US TREASURY NOTE 912828FF2	2,097,000	11/13/2006	N/A	08/07/2006	MERRILL LYNCH	16,134	MATURITY	11/13/2006	16,134		(36,105)		(52,238)			
US TREASURY NOTE 912828FF2	1,563,000	09/22/2006	N/A	08/25/2006	FUNDING	265	MATURITY	09/22/2006	265		(24,008)		(24,274)			
US TREASURY NOTE 912828F08	4,565,000	11/20/2006	N/A	09/19/2006	MERRILL LYNCH	(112,266)	MATURITY	11/20/2006	(112,266)		(160,586)		(48,320)			
US TREASURY NOTE 912828F08	2,644,000	10/17/2006	N/A	10/13/2006	MERRILL LYNCH	(72,715)	MATURITY	10/17/2006	(72,715)		(87,259)		(14,544)			
US TREASURY NOTE 912828DM9	5,886,000	01/24/2006	N/A	11/01/2005	FUNDING	16,135	MATURITY	01/24/2006	16,135		(83,766)		(99,901)			
US TREASURY NOTE 912828EN6	2,261,000	03/02/2006	N/A	12/07/2005	MERRILL LYNCH	19,325	MATURITY	03/02/2006	19,325		34,302		14,977			
US TREASURY NOTE 912828FF2	2,749,000	11/30/2006	N/A	10/25/2006	MERRILL LYNCH	12,695	MATURITY	11/30/2006	12,695		(53,915)		(66,610)			
US TREASURY NOTE 912828EN6	3,344,000	04/28/2006	N/A	03/31/2006	FUNDING	2,568	MATURITY	04/28/2006	2,568		53,222		50,654			
US TREASURY NOTE 912828FF2	1,460,000	09/07/2006	N/A	05/19/2006	MERRILL LYNCH	11,352	MATURITY	09/07/2006	11,352		(19,043)		(30,395)			
US TREASURY NOTE 912828FF2	3,740,000	08/16/2006	N/A	06/16/2006	MERRILL LYNCH	31,442	MATURITY	08/16/2006	31,442		(37,308)		(68,750)			
US TREASURY NOTE 912828FF2	2,203,000	10/06/2006	N/A	08/08/2006	MERRILL LYNCH	17,675	MATURITY	10/06/2006	17,675		(23,931)		(41,605)			
US TREASURY NOTE 912828FF2	4,243,000	10/03/2006	N/A	08/28/2006	MERRILL LYNCH	(86,940)	MATURITY	10/03/2006	(86,940)		(151,572)		(64,632)			
US TREASURY NOTE 912828FF2	1,303,000	10/16/2006	N/A	09/22/2006	MERRILL LYNCH	(50,180)	MATURITY	10/16/2006	(50,180)		(32,429)		(17,750)			
US TREASURY NOTE 912828F08	1,279,000	10/26/2006	N/A	10/16/2006	MERRILL LYNCH	(35,725)	MATURITY	10/26/2006	(35,725)		(42,124)		(6,399)			
US TREASURY NOTE 912828EN6	912,000	03/13/2006	N/A	12/12/2005	MERRILL LYNCH	8,368	MATURITY	03/13/2006	8,368		22,124		13,756			
US TREASURY NOTE 912828EW6	2,330,000	07/10/2006	N/A	04/17/2006	MERRILL LYNCH	18,449	MATURITY	07/10/2006	18,449		31,774		13,325			
US TREASURY NOTE 912828FF2	1,410,000	08/21/2006	N/A	05/19/2006	MERRILL LYNCH	12,505	MATURITY	08/21/2006	12,505		(15,348)		(27,853)			
US TREASURY NOTE 912828FF2	4,913,000	08/23/2006	N/A	06/22/2006	FITZGERALD	14,001	MATURITY	08/23/2006	14,001		(124,520)		(138,522)			
US TREASURY NOTE 912828FF2	2,773,000	09/06/2006	N/A	08/08/2006	MERRILL LYNCH	21,815	MATURITY	09/06/2006	21,815		1,786		(20,029)			
US TREASURY NOTE 912828F08	3,468,000	10/16/2006	N/A	08/29/2006	MERRILL LYNCH	(68,445)	MATURITY	10/16/2006	(68,445)		(79,289)		(10,844)			
US TREASURY NOTE 912828FF2	2,819,000	10/20/2006	N/A	09/25/2006	MERRILL LYNCH	(58,615)	MATURITY	10/20/2006	(58,615)		(7,118)		(51,496)			
US TREASURY NOTE 912828F08	2,204,000	11/20/2006	N/A	10/17/2006	MERRILL LYNCH	(61,933)	MATURITY	11/20/2006	(61,933)		(84,357)		(22,423)			
US TREASURY NOTE 912828FF2	1,501,000	12/07/2006	N/A	11/02/2006	MERRILL LYNCH	(27,882)	MATURITY	12/07/2006	(27,882)		(40,405)		(12,523)			
US TREASURY NOTE 912828EN6	2,043,000	06/13/2006	N/A	12/15/2005	MERRILL LYNCH	64,590	MATURITY	06/13/2006	64,590		127,771		63,181			
US TREASURY NOTE 912828FF2	471,000	06/23/2006	N/A	05/25/2006	MERRILL LYNCH	3,253	MATURITY	06/23/2006	3,253		8,938		5,685			
US TREASURY NOTE 912828FF2	2,729,000	09/05/2006	N/A	07/05/2006	MERRILL LYNCH	18,187	MATURITY	09/05/2006	18,187		(74,370)		(92,558)			
US TREASURY NOTE 912828FF2	2,123,000	10/10/2006	N/A	08/10/2006	MERRILL LYNCH	14,451	MATURITY	10/10/2006	14,451		(17,963)		(32,414)			
US TREASURY NOTE 912828F08	2,644,000	10/13/2006	N/A	08/29/2006	MERRILL LYNCH	(52,679)	MATURITY	10/13/2006	(52,679)		(50,822)		1,858			
US TREASURY NOTE 912828FF2	2,819,000	10/30/2006	N/A	10/30/2006	MERRILL LYNCH	(118,617)	SELL	10/30/2006	(118,617)		(115,182)		3,435			
US TREASURY NOTE 912828EN6	2,890,000	03/20/2006	N/A	12/20/2005	MERRILL LYNCH	24,998	MATURITY	03/20/2006	24,998		69,473		44,475			
US TREASURY NOTE 912828EW6	438,000	05/30/2006	N/A	04/21/2006	MERRILL LYNCH	3,415	MATURITY	05/30/2006	3,415		4,372		957			
US TREASURY NOTE 912828FF2	301,000	07/19/2006	N/A	05/30/2006	MERRILL LYNCH	2,151	MATURITY	07/19/2006	2,151		2,197		46			
US TREASURY NOTE 912828FF2	1,363,000	08/10/2006	N/A	07/10/2006	MERRILL LYNCH	(810)	MATURITY	08/10/2006	(810)		(20,856)		(20,046)			
US TREASURY NOTE 912828FF2	3,219,000	09/12/2006	N/A	08/14/2006	FITZGERALD	2,083	MATURITY	09/12/2006	2,083		(43,756)		(45,839)			
US TREASURY NOTE 912828FF2	2,776,000	10/05/2006	N/A	09/05/2006	MERRILL LYNCH	(99,445)	MATURITY	10/05/2006	(99,445)		(138,653)		(39,208)			
US TREASURY NOTE 912828F08	1,254,000	10/16/2006	N/A	10/02/2006	MERRILL LYNCH	(33,101)	MATURITY	10/16/2006	(33,101)		(15,327)		(17,774)			
US TREASURY NOTE 912828FF2	1,480,000	10/31/2006	N/A	10/20/2006	MERRILL LYNCH	(62,275)	MATURITY	10/31/2006	(62,275)		(78,230)		(15,955)			
US TREASURY NOTE 912828EN6	3,644,000	03/21/2006	N/A	12/21/2005	MERRILL LYNCH	29,359	SELL	03/21/2006	29,359		76,141		46,782			
US TREASURY NOTE 912828EW6	1,089,000	05/01/2006	N/A	04/24/2006	MERRILL LYNCH	(663)	MATURITY	05/01/2006	(663)		10,272		10,935			
US TREASURY NOTE 912828FF2	1,716,000	09/15/2006	N/A	06/05/2006	MERRILL LYNCH	15,388	MATURITY	09/15/2006	15,388		(21,080)		(36,469)			
US TREASURY NOTE 912828FF2	1,978,000	08/01/2006	N/A	07/10/2006	MERRILL LYNCH	370	MATURITY	08/01/2006	370		(24,297)		(24,667)			
US TREASURY NOTE 912828FF2	3,687,000	09/25/2006	N/A	08/16/2006	MERRILL LYNCH	29,011	MATURITY	09/25/2006	29,011		(61,092)		(90,103)			
US TREASURY NOTE 912828FF2	1,480,000	10/06/2006	N/A	09/06/2006	MERRILL LYNCH	(53,104)	MATURITY	10/06/2006	(53,104)		(71,744)		(18,640)			
US TREASURY NOTE 912828EW6	476,000	11/02/2006	N/A	10/02/2006	MERRILL LYNCH	(12,025)	MATURITY	11/02/2006	(12,025)		(13,064)		(1,040)			
US TREASURY NOTE 912828EN6	4,573,000	03/29/2006	N/A	12/29/2005	MERRILL LYNCH	41,585	SELL	03/29/2006	41,585		139,508		97,923			
US TREASURY NOTE 912828F08	2,051,000	11/20/2006	N/A	11/20/2006	MERRILL LYNCH	(67,372)	MATURITY	11/20/2006	(67,372)		(69,709)		(2,337)			
US TREASURY NOTE 912828F08	4,599,000	12/15/2006	N/A	11/20/2006	MERRILL LYNCH	(151,450)	MATURITY	12/15/2006	(151,450)		(155,987)		(4,537)			
US TREASURY NOTE 912828EN6	3,211,000	05/01/2006	N/A	04/04/2006	MERRILL LYNCH	21,987	MATURITY	05/01/2006	21,987		79,188		57,201			
US TREASURY NOTE 912828EW6	3,250,000	05/26/2006	N/A	04/28/2006	FUNDING	(593)	MATURITY	05/26/2006	(593)		(6,382)		(5,788)			
US TREASURY NOTE 912828FF2	2,045,000	07/10/2006	N/A	06/06/2006	MERRILL LYNCH	16,136	MATURITY	07/10/2006	16,136		34,197		18,061			
US TREASURY NOTE 912828FF2	155,000	07/31/2006	N/A	07/19/2006	MERRILL LYNCH	1,239	MATURITY	07/31/2006	1,239		175		(1,064)			

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received or (Paid) on Terminations	13 Increase (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
US TREASURY NOTE 912828F08	3,340,000	12/29/2006	N/A	08/17/2006	MERRILL LYNCH	(1,407)	SELL	12/29/2006	(1,407)		(63,372)		(61,966)			
US TREASURY NOTE 912828FF2	1,242,000	10/02/2006	N/A	09/07/2006	MERRILL LYNCH	(44,838)	MATURITY	10/02/2006	(44,838)		(62,972)		(18,134)			
US TREASURY NOTE 912828FF2	1,244,000	12/01/2006	N/A	10/02/2006	MERRILL LYNCH	(17,729)	MATURITY	12/01/2006	(17,729)		(34,779)		(17,050)			
US TREASURY NOTE 912828DM9	5,419,000	02/17/2006	N/A	11/21/2005	MERRILL LYNCH	155,060	MATURITY	02/17/2006	155,060		172,244		17,184			
US TREASURY NOTE 912828EW6	2,498,000	06/06/2006	N/A	05/01/2006	MERRILL LYNCH	21,676	MATURITY	06/06/2006	21,676		(1,472)		(23,148)			
US TREASURY NOTE 912828FF2	2,787,000	08/08/2006	N/A	06/08/2006	COUNTRYWIDE FUNDING	6,844	MATURITY	08/08/2006	6,844		(14,025)		(20,869)			
US TREASURY NOTE 912828FF2	4,329,000	08/21/2006	N/A	07/21/2006	COUNTRYWIDE FUNDING	(3,647)	MATURITY	08/21/2006	(3,647)		(76,170)		(72,523)			
US TREASURY NOTE 912828FF2	4,214,000	08/28/2006	N/A	08/21/2006	COUNTRYWIDE FUNDING	429	MATURITY	08/28/2006	429		(2,785)		(3,214)			
US TREASURY NOTE 912828F08	5,541,000	10/18/2006	N/A	09/12/2006	MERRILL LYNCH	(130,549)	MATURITY	10/18/2006	(130,549)		(143,629)		(13,081)			
US TREASURY NOTE 912828F08	1,289,000	12/08/2006	N/A	11/22/2006	MERRILL LYNCH	(42,790)	MATURITY	12/08/2006	(42,790)		(50,733)		(7,944)			
US TREASURY NOTE 912828EW6	1,091,000	05/25/2006	N/A	05/01/2006	MERRILL LYNCH	9,467	MATURITY	05/25/2006	9,467		2,679		(6,788)			
US TREASURY NOTE 912828FF2	1,919,000	09/29/2006	N/A	07/31/2006	COUNTRYWIDE FUNDING	(1,056)	MATURITY	09/29/2006	(1,056)		(53,738)		(52,682)			
US TREASURY NOTE 912828FF2	4,732,000	11/01/2006	N/A	08/23/2006	MERRILL LYNCH	40,569	MATURITY	11/01/2006	40,569		(45,462)		(86,031)			
US TREASURY NOTE 912828FF2	3,098,000	11/02/2006	N/A	09/12/2006	MERRILL LYNCH	(113,985)	MATURITY	11/02/2006	(113,985)		(168,366)		(54,381)			
US TREASURY NOTE 912828FF2	1,480,000	10/20/2006	N/A	10/06/2006	MERRILL LYNCH	(59,611)	MATURITY	10/20/2006	(59,611)		(46,687)		12,924			
US TREASURY NOTE 912828F08	1,279,000	11/22/2006	N/A	10/26/2006	MERRILL LYNCH	(25,339)	MATURITY	11/22/2006	(25,339)		(40,565)		(15,226)			
US TREASURY NOTE 912828EW6	471,000	10/02/2006	N/A	05/03/2006	MERRILL LYNCH	14,935	MATURITY	10/02/2006	14,935		(5,405)		(20,340)			
US TREASURY NOTE 912828FF2	3,194,000	08/14/2006	N/A	06/12/2006	FITZGERALD	499	MATURITY	08/14/2006	499		1,360		861			
US TREASURY NOTE 912828FF2	1,856,000	08/25/2006	N/A	08/01/2006	MERRILL LYNCH	16,120	MATURITY	08/25/2006	16,120		(7,599)		(23,719)			
US TREASURY NOTE 912828F08	1,274,000	10/02/2006	N/A	08/24/2006	COUNTRYWIDE FUNDING	(891)	MATURITY	10/02/2006	(891)		(21,392)		(20,501)			
US TREASURY NOTE 912828FF2	1,726,000	09/29/2006	N/A	09/15/2006	MERRILL LYNCH	(64,366)	MATURITY	09/29/2006	(64,366)		(82,356)		(17,989)			
US TREASURY BOND 912810FW5	3,801,000	03/01/2006	N/A	10/11/2005	BANK OF AMERICA	163,298	MATURITY	03/01/2006	163,298		173,276		9,977			
US TREASURY NOTE 912828DM9	2,926,000	01/13/2006	N/A	10/27/2005	MERRILL LYNCH	25,377	MATURITY	01/13/2006	25,377		(23,447)		(48,824)			
US TREASURY NOTE 912828FF2	2,661,000	12/21/2006	N/A	11/30/2006	MERRILL LYNCH	(60,164)	MATURITY	12/21/2006	(60,164)		(38,719)		21,445			
US TREASURY NOTE 912828EN6	5,976,000	04/04/2006	N/A	01/05/2006	MERRILL LYNCH	52,878	MATURITY	04/04/2006	52,878		273,953		221,074			
US TREASURY NOTE 912828EN6	2,634,000	01/27/2006	N/A	01/13/2006	MERRILL LYNCH	17,236	MATURITY	01/27/2006	17,236		47,792		30,556			
US TREASURY NOTE 912828EN6	3,297,000	02/01/2006	N/A	01/24/2006	COUNTRYWIDE FUNDING	(2,311)	MATURITY	02/01/2006	(2,311)		43,369		45,680			
US TREASURY NOTE 912828EN6	1,950,000	05/15/2006	N/A	01/24/2006	MERRILL LYNCH	59,226	MATURITY	05/15/2006	59,226		172,351		113,125			
US TREASURY NOTE 912828EN6	786,000	02/01/2006	N/A	01/27/2006	MERRILL LYNCH	5,838	MATURITY	02/01/2006	5,838		9,101		3,263			
US TREASURY NOTE 912828EN6	3,362,000	03/01/2006	N/A	02/01/2006	COUNTRYWIDE FUNDING	78	MATURITY	03/01/2006	78		8,479		8,400			
US TREASURY NOTE 912828EN6	786,000	02/27/2006	N/A	02/01/2006	MERRILL LYNCH	7,141	MATURITY	02/27/2006	7,141		9,429		2,288			
US TREASURY NOTE 912828EW6	2,775,000	05/03/2006	N/A	02/14/2006	MERRILL LYNCH	24,715	MATURITY	05/03/2006	24,715		129,207		104,492			
US TREASURY NOTE 912828EN6	635,000	03/22/2006	N/A	02/27/2006	MERRILL LYNCH	5,602	MATURITY	03/22/2006	5,602		11,053		5,450			
US TREASURY NOTE 912828EN6	3,384,000	03/31/2006	N/A	03/01/2006	COUNTRYWIDE FUNDING	34,830	MATURITY	03/31/2006	34,830		104,324		69,493			
US TREASURY NOTE 912828EN6	2,276,000	03/30/2006	N/A	03/02/2006	MERRILL LYNCH	20,120	MATURITY	03/30/2006	20,120		54,665		34,545			
US TREASURY NOTE 912828EN6	2,038,000	04/24/2006	N/A	03/02/2006	MERRILL LYNCH	17,698	MATURITY	04/24/2006	17,698		62,128		44,430			
US TREASURY NOTE 912828EW6	6,898,000	06/16/2006	N/A	03/16/2006	BANK OF AMERICA	52,956	MATURITY	06/16/2006	52,956		273,369		220,413			
US TREASURY NOTE 912828EN6	2,552,000	04/17/2006	N/A	03/16/2006	MERRILL LYNCH	23,502	MATURITY	04/17/2006	23,502		88,484		64,982			
1199999 - Subtotal - Forwards - Other Derivative Transactions						(468,021)	XXX	XXX	(468,021)	XXX	(729,957)		(261,936)			
1299999 - Subtotal - Forwards						(468,021)	XXX	XXX	(468,021)	XXX	(729,957)		(261,936)			
2599999 - Subtotal - Hedging Transactions							XXX	XXX		XXX						
2799999 - Subtotal - Other Derivative Transactions						(468,021)	XXX	XXX	(468,021)	XXX	(729,957)		(261,936)			
9999999 - Totals						(468,021)	XXX	XXX	(468,021)	XXX	(729,957)		(261,936)			

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open December 31 of Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information			13 Potential Exposure
									10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	
2599999 - Subtotal - Hedging Transactions						XXX	XXX					
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals						XXX	XXX					

NONE

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts	Maturity Date	Original Value	Date of Opening Position	Exchange or Counterparty	Net Additions to Cash Deposits
NONE						
2599999 - Subtotal - Hedging Transactions				XXX	XXX	
2799999 - Subtotal - Other Derivative Transactions				XXX	XXX	
9999999 - Totals				XXX	XXX	

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	Variation Margin Information		
Description	Number of Contracts	Maturity Date	Original Value	Termination Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Net Reduction to Cash Deposits	Termination Date	11 Gain/(Loss) Recognized	12 Gain/(Loss) Used to Adjust Basis of Hedged Item	13 Gain/(Loss) Deferred
NONE												
2599999 - Subtotal - Hedging Transactions						XXX	XXX		XXX			
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX		XXX			
9999999 - Totals						XXX	XXX		XXX			

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ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO SENIOR HEALTH INSURANCE COMPANY

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits with the State of Domicile For The Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B	LIFE INSURANCE		225,220	223,441
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL	B	LIFE INSURANCE		2,643,577	2,790,732
11. Georgia	GA	B	LIFE INSURANCE		147,897	146,997
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	B	LIFE INSURANCE		562,214	571,969
21. Maryland	MD					
22. Massachusetts	MA	B	LIFE INSURANCE		109,944	117,365
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B	LIFE INSURANCE		198,754	198,594
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B	LIFE INSURANCE		120,441	120,684
33. New York	NY					
34. North Carolina	NC	B	LIFE INSURANCE		536,045	560,981
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK	B	LIFE INSURANCE		324,723	315,682
38. Oregon	OR					
39. Pennsylvania	PA	B	LIFE INSURANCE	5,007,937	4,966,528	
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX	B	LIFE INSURANCE		5,753,662	6,638,400
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA	B	LIFE INSURANCE		544,275	527,012
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. US Virgin Islands	VI	B	LIFE INSURANCE		541,324	556,016
56. Northern Mariana Islands	MP					
57. Canada	CN					
58. Aggregate Other Alien	OT	XXX	XXX			
59. Total	XXX	XXX		5,007,937	4,966,528	11,708,076
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 through 5803 + 5898)(Line 58 above)	XXX	XXX			